

## VENCIMIENTO DE WARRANTS EMITIDOS POR COMMERZBANK AG

### Vencimiento 20-Junio-2014

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 - IBE 06.14	IBEX	D6226	DE000CZ07YA3	20-Jun-14	Call	EUR	9,250.00	0.001	EUR	11,155.10	1.0000	1.91
COBA - IBE 06.14	IBEX	D6230	DE000CZ07YE5	20-Jun-14	Call	EUR	9,500.00	0.001	EUR	11,155.10	1.0000	1.66
COBA - IBE 06.14	IBEX	D6232	DE000CZ07YG0	20-Jun-14	Call	EUR	9,750.00	0.001	EUR	11,155.10	1.0000	1.41
COBA - IBE 06.14	IBEX	D6234	DE000CZ07YJ4	20-Jun-14	Call	EUR	10,000.00	0.001	EUR	11,155.10	1.0000	1.16
COBA - IBE 06.14	IBEX	D6237	DE000CZ07YM8	20-Jun-14	Put	EUR	8,500.00	0.001	EUR	11,155.10	1.0000	0.00
COBA - IBE 06.14	IBEX	D6240	DE000CZ07YQ9	20-Jun-14	Put	EUR	8,750.00	0.001	EUR	11,155.10	1.0000	0.00
COBA - IBE 06.14	IBEX	D6246	DE000CZ07YW7	20-Jun-14	Put	EUR	9,000.00	0.001	EUR	11,155.10	1.0000	0.00
COBA - IBE 06.14	IBEX	D6248	DE000CZ07YY3	20-Jun-14	Put	EUR	9,250.00	0.001	EUR	11,155.10	1.0000	0.00
COBA - IBE 06.14	IBEX	D6216	DE000CZ07Y02	20-Jun-14	Call	EUR	8,500.00	0.001	EUR	11,155.10	1.0000	2.66
COBA - IBE 06.14	IBEX	D6219	DE000CZ07Y36	20-Jun-14	Call	EUR	8,750.00	0.001	EUR	11,155.10	1.0000	2.41
COBA - IBE 06.14	IBEX	D6222	DE000CZ07Y69	20-Jun-14	Call	EUR	9,000.00	0.001	EUR	11,155.10	1.0000	2.16
COBA - EST 06.14	Dow Jones EURO STOXX 50	D6262	DE000CZ07ZC6	20-Jun-14	Call	EUR	3,250.00	0.002	EUR	3,302.36	1.0000	0.10
COBA - EST 06.14	Dow Jones EURO STOXX 50	D6263	DE000CZ07ZD4	20-Jun-14	Put	EUR	2,500.00	0.002	EUR	3,302.36	1.0000	0.00
COBA - AMZ 06.14	Amazon	D6099	DE000CZ07ZG7	20-Jun-14	Call	USD	350.00	0.020	USD	324.20	1.3597	0.00
COBA - AMZ 06.14	Amazon	D6102	DE000CZ07ZK9	20-Jun-14	Call	USD	400.00	0.020	USD	324.20	1.3597	0.00

COBA - AAP 06.14	Apple Inc.	D6105	DE000CZ07ZN3	20-Jun-14	Call	USD	64.29	0.140	USD	90.91	1.3597	2.74
COBA - AAP 06.14	Apple Inc.	D6106	DE000CZ07ZP8	20-Jun-14	Call	USD	71.43	0.140	USD	90.91	1.3597	2.01
COBA - AAP 06.14	Apple Inc.	D6108	DE000CZ07ZR4	20-Jun-14	Call	USD	78.57	0.140	USD	90.91	1.3597	1.27
COBA - AAP 06.14	Apple Inc.	D6113	DE000CZ07ZW4	20-Jun-14	Put	USD	64.29	0.140	USD	90.91	1.3597	0.00
COBA - IBE 06.14	IBEX	D6250	DE000CZ07Z01	20-Jun-14	Put	EUR	9,500.00	0.001	EUR	11,155.10	1.0000	0.00
COBA - DAX 06.14	DAX 30	D6251	DE000CZ07Z19	20-Jun-14	Call	EUR	8,000.00	0.002	EUR	9,987.24	1.0000	3.97
COBA - DAX 06.14	DAX 30	D6252	DE000CZ07Z27	20-Jun-14	Call	EUR	8,500.00	0.002	EUR	9,987.24	1.0000	2.97
COBA - DAX 06.14	DAX 30	D6253	DE000CZ07Z35	20-Jun-14	Call	EUR	9,000.00	0.002	EUR	9,987.24	1.0000	1.97
COBA - DAX 06.14	DAX 30	D6254	DE000CZ07Z43	20-Jun-14	Call	EUR	9,500.00	0.002	EUR	9,987.24	1.0000	0.97
COBA - DAX 06.14	DAX 30	D6255	DE000CZ07Z50	20-Jun-14	Put	EUR	7,000.00	0.002	EUR	9,987.24	1.0000	0.00
COBA - DAX 06.14	DAX 30	D6256	DE000CZ07Z68	20-Jun-14	Put	EUR	7,500.00	0.002	EUR	9,987.24	1.0000	0.00
COBA - DAX 06.14	DAX 30	D6257	DE000CZ07Z76	20-Jun-14	Put	EUR	8,500.00	0.002	EUR	9,987.24	1.0000	0.00
COBA - EST 06.14	Dow Jones EURO STOXX 50	D6258	DE000CZ07Z84	20-Jun-14	Call	EUR	2,750.00	0.002	EUR	3,302.36	1.0000	1.10
COBA - EST 06.14	Dow Jones EURO STOXX 50	D6259	DE000CZ07Z92	20-Jun-14	Call	EUR	3,000.00	0.002	EUR	3,302.36	1.0000	0.60
COBA - ITX 06.14	Inditex	D5974	DE000CZ08AC7	20-Jun-14	Call	EUR	114.71	0.100	EUR	112.50	1.0000	0.00
COBA - ITX 06.14	Inditex	D5979	DE000CZ08AH6	20-Jun-14	Call	EUR	119.70	0.100	EUR	112.50	1.0000	0.00
COBA - ITX 06.14	Inditex	D5985	DE000CZ08AP9	20-Jun-14	Put	EUR	104.73	0.100	EUR	112.50	1.0000	0.00
COBA - ITX 06.14	Inditex	D5991	DE000CZ08AV7	20-Jun-14	Put	EUR	109.72	0.100	EUR	112.50	1.0000	0.00
COBA - ITX 06.14	Inditex	D5995	DE000CZ08AZ8	20-Jun-14	Put	EUR	114.71	0.100	EUR	112.50	1.0000	0.22
COBA - ITX 06.14	Inditex	D5965	DE000CZ08A33	20-Jun-14	Call	EUR	104.73	0.100	EUR	112.50	1.0000	0.78
COBA - ITX 06.14	Inditex	D5969	DE000CZ08A74	20-Jun-14	Call	EUR	109.72	0.100	EUR	112.50	1.0000	0.28

COBA - NH 06.14	NH Hoteles	D6006	DE000CZ08BA9	20-Jun-14	Call	EUR	3.75	1.000	EUR	4.50	1.0000	0.75
COBA - NH 06.14	NH Hoteles	D6008	DE000CZ08BC5	20-Jun-14	Call	EUR	4.25	1.000	EUR	4.50	1.0000	0.25
COBA - REE 06.14	Red Electrica Corporacion SA	D6011	DE000CZ08BF8	20-Jun-14	Call	EUR	40.00	0.200	EUR	65.27	1.0000	5.05
COBA - REE 06.14	Red Electrica Corporacion SA	D6012	DE000CZ08BG6	20-Jun-14	Call	EUR	44.00	0.200	EUR	65.27	1.0000	4.25
COBA - REP 06.14	Repsol SA	D6013	DE000CZ08BH4	20-Jun-14	Call	EUR	16.16	0.211	EUR	19.63	1.0000	0.73
COBA - REP 06.14	Repsol SA	D6014	DE000CZ08BJ0	20-Jun-14	Call	EUR	17.11	0.211	EUR	19.63	1.0000	0.53
COBA - REP 06.14	Repsol SA	D6015	DE000CZ08BK8	20-Jun-14	Call	EUR	18.06	0.211	EUR	19.63	1.0000	0.33
COBA - REP 06.14	Repsol SA	D6017	DE000CZ08BM4	20-Jun-14	Call	EUR	19.96	0.211	EUR	19.63	1.0000	0.00
COBA - REP 06.14	Repsol SA	D6018	DE000CZ08BN2	20-Jun-14	Put	EUR	16.16	0.211	EUR	19.63	1.0000	0.00
COBA - SCYR 06.14	Sacyr S.A.	D6022	DE000CZ08BS1	20-Jun-14	Call	EUR	3.50	1.000	EUR	4.97	1.0000	1.47
COBA - SCYR 06.14	Sacyr S.A.	D6026	DE000CZ08BW3	20-Jun-14	Call	EUR	4.50	1.000	EUR	4.97	1.0000	0.47
COBA - SLR 06.14	Solaria Energia	D6027	DE000CZ08BX1	20-Jun-14	Call	EUR	1.00	1.000	EUR	1.19	1.0000	0.19
COBA - TRE 06.14	Tecnicas Reunidas	D6029	DE000CZ08BZ6	20-Jun-14	Call	EUR	36.00	0.100	EUR	46.00	1.0000	1.00
COBA - TEF 06.14	Telefonica	D6041	DE000CZ08CB5	20-Jun-14	Call	EUR	10.50	0.500	EUR	12.85	1.0000	1.18
COBA - TEF 06.14	Telefonica	D6045	DE000CZ08CF6	20-Jun-14	Call	EUR	11.00	0.500	EUR	12.85	1.0000	0.93
COBA - TEF 06.14	Telefonica	D6052	DE000CZ08CN0	20-Jun-14	Call	EUR	11.50	0.500	EUR	12.85	1.0000	0.68
COBA - TEF 06.14	Telefonica	D6056	DE000CZ08CS9	20-Jun-14	Call	EUR	12.00	0.500	EUR	12.85	1.0000	0.43
COBA - TEF 06.14	Telefonica	D6063	DE000CZ08CZ4	20-Jun-14	Call	EUR	12.50	0.500	EUR	12.85	1.0000	0.18
COBA - TRE 06.14	Tecnicas Reunidas	D6031	DE000CZ08C15	20-Jun-14	Call	EUR	38.00	0.100	EUR	46.00	1.0000	0.80
COBA - TRE 06.14	Tecnicas Reunidas	D6033	DE000CZ08C31	20-Jun-14	Call	EUR	42.00	0.100	EUR	46.00	1.0000	0.40
COBA - TEF 06.14	Telefonica	D6069	DE000CZ08D55	20-Jun-14	Put	EUR	9.50	0.500	EUR	12.85	1.0000	0.00

COBA - BAC 06.14	Bank of America	D6125	DE000CZ080A0	20-Jun-14	Call	USD	15.00	0.500	USD	15.45	1.3597	0.17
COBA - C 06.14	Citigroup	D6141	DE000CZ080C6	20-Jun-14	Call	USD	52.00	0.100	USD	47.34	1.3597	0.00
COBA - C 06.14	Citigroup	D6142	DE000CZ080D4	20-Jun-14	Call	USD	58.00	0.100	USD	47.34	1.3597	0.00
COBA - FB 06.14	Facebook Inc	D6154	DE000CZ080F9	20-Jun-14	Call	USD	45.00	0.100	USD	64.50	1.3597	1.43
COBA - FB 06.14	Facebook Inc	D6157	DE000CZ080J1	20-Jun-14	Call	USD	55.00	0.100	USD	64.50	1.3597	0.70
COBA - FB 06.14	Facebook Inc	D6160	DE000CZ080M5	20-Jun-14	Put	USD	45.00	0.100	USD	64.50	1.3597	0.00
COBA - PBR 06.14	Petroleo Brasil ADR	D6186	DE000CZ081C4	20-Jun-14	Call	USD	16.00	0.500	USD	15.76	1.3597	0.00
COBA - PBR 06.14	Petroleo Brasil ADR	D6188	DE000CZ081E0	20-Jun-14	Call	USD	18.00	0.500	USD	15.76	1.3597	0.00
COBA - PBR 06.14	Petroleo Brasil ADR	D6189	DE000CZ081F7	20-Jun-14	Call	USD	20.00	0.500	USD	15.76	1.3597	0.00
COBA - DIS 06.14	Walt Disney Co	D6211	DE000CZ081P6	20-Jun-14	Call	USD	65.00	0.200	USD	82.82	1.3597	2.62
COBA - DIS 06.14	Walt Disney Co	D6213	DE000CZ081R2	20-Jun-14	Call	USD	75.00	0.200	USD	82.82	1.3597	1.15
COBA - NDX 06.14	Nasdaq-100 Index(R)	D6264	DE000CZ081S0	20-Jun-14	Call	USD	3,100.00	0.005	USD	3,802.64	1.3597	2.58
COBA - NDX 06.14	Nasdaq-100 Index(R)	D6265	DE000CZ081T8	20-Jun-14	Call	USD	3,300.00	0.005	USD	3,802.64	1.3597	1.85
COBA - SPX 06.14	S&P 500	D6268	DE000CZ081W2	20-Jun-14	Call	USD	1,600.00	0.010	USD	1,962.87	1.3597	2.67
COBA - SPX 06.14	S&P 500	D6269	DE000CZ081X0	20-Jun-14	Call	USD	1,800.00	0.010	USD	1,962.87	1.3597	1.20
COBA - SPX 06.14	S&P 500	D6270	DE000CZ081Y8	20-Jun-14	Put	USD	1,400.00	0.010	USD	1,962.87	1.3597	0.00
COBA - XAU 06.14	Gold	D6289	DE000CZ081Z5	20-Jun-14	Call	USD	1,200.00	0.010	USD	1,310.00	1.3606	0.81
COBA - XAU 06.14	Gold	D6290	DE000CZ082A6	20-Jun-14	Call	USD	1,400.00	0.010	USD	1,310.00	1.3606	0.00
COBA - XAU 06.14	Gold	D6291	DE000CZ082B4	20-Jun-14	Call	USD	1,600.00	0.010	USD	1,310.00	1.3606	0.00
COBA - XAU 06.14	Gold	D6293	DE000CZ082D0	20-Jun-14	Put	USD	1,100.00	0.010	USD	1,310.00	1.3606	0.00
COBA - XAU 06.14	Gold	D6294	DE000CZ082E8	20-Jun-14	Put	USD	1,300.00	0.010	USD	1,310.00	1.3606	0.00

COBA - XAG 06.14	Silver	D6296	DE000CZ082G3	20-Jun-14	Call	USD	20.00	0.200	USD	20.62	1.3591	0.09
COBA - XAG 06.14	Silver	D6297	DE000CZ082H1	20-Jun-14	Call	USD	25.00	0.200	USD	20.62	1.3591	0.00
COBA - XAG 06.14	Silver	D6298	DE000CZ082J7	20-Jun-14	Call	USD	30.00	0.200	USD	20.62	1.3591	0.00
COBA - XAG 06.14	Silver	D6300	DE000CZ082L3	20-Jun-14	Put	USD	15.00	0.200	USD	20.62	1.3591	0.00
COBA - XAG 06.14	Silver	D6301	DE000CZ082M1	20-Jun-14	Put	USD	20.00	0.200	USD	20.62	1.3591	0.00
COBA - ABGe 06.14	Abengoa SA	D5783	DE000CZ082P4	20-Jun-14	Call	EUR	2.25	0.500	EUR	4.30	1.0000	1.03
COBA - ABGe 06.14	Abengoa SA	D5785	DE000CZ082R0	20-Jun-14	Call	EUR	2.75	0.500	EUR	4.30	1.0000	0.78
COBA - ABGe 06.14	Abengoa SA	D5786	DE000CZ082S8	20-Jun-14	Put	EUR	2.00	0.500	EUR	4.30	1.0000	0.00
COBA - ACE 06.14	Abertis	D5788	DE000CZ082U4	20-Jun-14	Call	EUR	14.29	0.525	EUR	16.68	1.0000	1.25
COBA - ANA 06.14	Acciona	D5793	DE000CZ082Z3	20-Jun-14	Call	EUR	40.00	0.100	EUR	65.22	1.0000	2.52
COBA - ANA 06.14	Acciona	D5796	DE000CZ083C0	20-Jun-14	Call	EUR	50.00	0.100	EUR	65.22	1.0000	1.52
COBA - ANA 06.14	Acciona	D5800	DE000CZ083G1	20-Jun-14	Put	EUR	35.00	0.100	EUR	65.22	1.0000	0.00
COBA - ACX 06.14	Acerinox SA	D5801	DE000CZ083H9	20-Jun-14	Call	EUR	8.00	0.500	EUR	14.06	1.0000	3.03
COBA - ACX 06.14	Acerinox SA	D5803	DE000CZ083K3	20-Jun-14	Call	EUR	9.00	0.500	EUR	14.06	1.0000	2.53
COBA - ACX 06.14	Acerinox SA	D5805	DE000CZ083M9	20-Jun-14	Call	EUR	10.00	0.500	EUR	14.06	1.0000	2.03
COBA - ACS 06.14	ACS Cons Y Serv	D5807	DE000CZ083P2	20-Jun-14	Call	EUR	23.00	0.200	EUR	34.22	1.0000	2.24
COBA - ACS 06.14	ACS Cons Y Serv	D5809	DE000CZ083R8	20-Jun-14	Call	EUR	26.00	0.200	EUR	34.22	1.0000	1.64
COBA - ACS 06.14	ACS Cons Y Serv	D5811	DE000CZ083T4	20-Jun-14	Put	EUR	19.00	0.200	EUR	34.22	1.0000	0.00
COBA - AMA 06.14	Amadeus IT Group SA	D5814	DE000CZ083W8	20-Jun-14	Call	EUR	25.00	0.500	EUR	30.84	1.0000	2.92
COBA - AMA 06.14	Amadeus IT Group SA	D5816	DE000CZ083Y4	20-Jun-14	Call	EUR	29.00	0.500	EUR	30.84	1.0000	0.92
COBA - AMA 06.14	Amadeus IT Group SA	D5818	DE000CZ084A2	20-Jun-14	Put	EUR	23.00	0.500	EUR	30.84	1.0000	0.00

COBA - A3M 06.14	Atresmedia Corporacion de Medios de Comunicacion S	D5819	DE000CZ084B0	20-Jun-14	Call	EUR	9.50	0.500	EUR	11.11	1.0000	0.81
COBA - A3M 06.14	Atresmedia Corporacion de Medios de Comunicacion S	D5821	DE000CZ084D6	20-Jun-14	Call	EUR	11.50	0.500	EUR	11.11	1.0000	0.00
COBA - BBV 06.14	BBVA	D5824	DE000CZ084G9	20-Jun-14	Call	EUR	7.00	0.500	EUR	9.64	1.0000	1.32
COBA - BBV 06.14	BBVA	D5829	DE000CZ084M7	20-Jun-14	Call	EUR	8.00	0.500	EUR	9.64	1.0000	0.82
COBA - BBV 06.14	BBVA	D5833	DE000CZ084R6	20-Jun-14	Call	EUR	8.50	0.500	EUR	9.64	1.0000	0.57
COBA - BBV 06.14	BBVA	D5837	DE000CZ084V8	20-Jun-14	Call	EUR	9.00	0.500	EUR	9.64	1.0000	0.32
COBA - BBV 06.14	BBVA	D5844	DE000CZ085C5	20-Jun-14	Put	EUR	7.00	0.500	EUR	9.64	1.0000	0.00
COBA - SAB 06.14	Banco de Sabadell	D5854	DE000CZ085N2	20-Jun-14	Call	EUR	2.25	1.000	EUR	2.61	1.0000	0.36
COBA - SAB 06.14	Banco de Sabadell	D5856	DE000CZ085Q5	20-Jun-14	Call	EUR	2.75	1.000	EUR	2.61	1.0000	0.00
COBA - SAB 06.14	Banco de Sabadell	D5857	DE000CZ085R3	20-Jun-14	Put	EUR	1.75	1.000	EUR	2.61	1.0000	0.00
COBA - POP 06.14	Banco Popular Espanol	D5858	DE000CZ085S1	20-Jun-14	Call	EUR	3.50	1.000	EUR	5.26	1.0000	1.76
COBA - POP 06.14	Banco Popular Espanol	D5859	DE000CZ085T9	20-Jun-14	Call	EUR	4.00	1.000	EUR	5.26	1.0000	1.26
COBA - POP 06.14	Banco Popular Espanol	D5862	DE000CZ085W3	20-Jun-14	Call	EUR	4.50	1.000	EUR	5.26	1.0000	0.76
COBA - POP 06.14	Banco Popular Espanol	D5864	DE000CZ085Y9	20-Jun-14	Call	EUR	5.00	1.000	EUR	5.26	1.0000	0.26
COBA - POP 06.14	Banco Popular Espanol	D5865	DE000CZ085Z6	20-Jun-14	Put	EUR	3.50	1.000	EUR	5.26	1.0000	0.00
COBA - SAN 06.14	Banco Santander SA	D5869	DE000CZ086D1	20-Jun-14	Call	EUR	5.50	0.500	EUR	7.84	1.0000	1.17
COBA - SAN 06.14	Banco Santander SA	D5873	DE000CZ086H2	20-Jun-14	Call	EUR	6.00	0.500	EUR	7.84	1.0000	0.92
COBA - SAN 06.14	Banco Santander SA	D5878	DE000CZ086N0	20-Jun-14	Call	EUR	6.50	0.500	EUR	7.84	1.0000	0.67
COBA - SAN 06.14	Banco Santander SA	D5881	DE000CZ086R1	20-Jun-14	Call	EUR	7.00	0.500	EUR	7.84	1.0000	0.42
COBA - SAN 06.14	Banco Santander SA	D5885	DE000CZ086V3	20-Jun-14	Put	EUR	5.00	0.500	EUR	7.84	1.0000	0.00

COBA - SAN 06.14	Banco Santander SA	D5888	DE000CZ086Y7	20-Jun-14	Put	EUR	5.50	0.500	EUR	7.84	1.0000	0.00
COBA - SAN 06.14	Banco Santander SA	D5892	DE000CZ087C1	20-Jun-14	Put	EUR	6.00	0.500	EUR	7.84	1.0000	0.00
COBA - SAN 06.14	Banco Santander SA	D5896	DE000CZ087G2	20-Jun-14	Put	EUR	6.50	0.500	EUR	7.84	1.0000	0.00
COBA - BAN 06.14	Bankinter	D5898	DE000CZ087J6	20-Jun-14	Call	EUR	4.00	1.000	EUR	5.93	1.0000	1.93
COBA - BAN 06.14	Bankinter	D5901	DE000CZ087M0	20-Jun-14	Call	EUR	4.50	1.000	EUR	5.93	1.0000	1.43
COBA - BAN 06.14	Bankinter	D5904	DE000CZ087Q1	20-Jun-14	Put	EUR	3.50	1.000	EUR	5.93	1.0000	0.00
COBA - BME 06.14	Bolsas y Merca E	D5905	DE000CZ087R9	20-Jun-14	Call	EUR	23.00	0.500	EUR	34.00	1.0000	5.50
COBA - BME 06.14	Bolsas y Merca E	D5906	DE000CZ087S7	20-Jun-14	Call	EUR	27.00	0.500	EUR	34.00	1.0000	3.50
COBA - BME 06.14	Bolsas y Merca E	D5907	DE000CZ087T5	20-Jun-14	Put	EUR	20.00	0.500	EUR	34.00	1.0000	0.00
COBA - CABK 06.14	CaixaBank	D5909	DE000CZ087V1	20-Jun-14	Call	EUR	3.25	1.000	EUR	4.67	1.0000	1.42
COBA - CABK 06.14	CaixaBank	D5912	DE000CZ087Y5	20-Jun-14	Put	EUR	3.25	1.000	EUR	4.67	1.0000	0.00
COBA - MAP 06.14	Mapfre	D5913	DE000CZ087Z2	20-Jun-14	Call	EUR	2.60	1.000	EUR	2.95	1.0000	0.35
COBA - MAP 06.14	Mapfre	D5914	DE000CZ088A3	20-Jun-14	Call	EUR	2.80	1.000	EUR	2.95	1.0000	0.15
COBA - MAP 06.14	Mapfre	D5916	DE000CZ088C9	20-Jun-14	Call	EUR	3.00	1.000	EUR	2.95	1.0000	0.00
COBA - DIA 06.14	DIA	D5917	DE000CZ088D7	20-Jun-14	Call	EUR	6.25	1.000	EUR	6.56	1.0000	0.31
COBA - DIA 06.14	DIA	D5918	DE000CZ088E5	20-Jun-14	Call	EUR	6.75	1.000	EUR	6.56	1.0000	0.00
COBA - DIA 06.14	DIA	D5920	DE000CZ088G0	20-Jun-14	Call	EUR	7.25	1.000	EUR	6.56	1.0000	0.00
COBA - ENG 06.14	Enagas	D5921	DE000CZ088H8	20-Jun-14	Call	EUR	17.00	0.500	EUR	22.91	1.0000	2.96
COBA - ENG 06.14	Enagas	D5922	DE000CZ088J4	20-Jun-14	Call	EUR	19.00	0.500	EUR	22.91	1.0000	1.96
COBA - ENG 06.14	Enagas	D5923	DE000CZ088K2	20-Jun-14	Call	EUR	21.00	0.500	EUR	22.91	1.0000	0.96
COBA - ENG 06.14	Enagas	D5924	DE000CZ088L0	20-Jun-14	Put	EUR	18.00	0.500	EUR	22.91	1.0000	0.00

COBA - ELE 06.14	Endesa	D5925	DE000CZ088M8	20-Jun-14	Call	EUR	17.00	0.500	EUR	29.11	1.0000	6.06
COBA - ELE 06.14	Endesa	D5926	DE000CZ088N6	20-Jun-14	Call	EUR	19.00	0.500	EUR	29.11	1.0000	5.06
COBA - ELE 06.14	Endesa	D5927	DE000CZ088P1	20-Jun-14	Call	EUR	21.00	0.500	EUR	29.11	1.0000	4.06
COBA - FCC 06.14	Fomento De Construcciones Y Contratas	D5930	DE000CZ088S5	20-Jun-14	Call	EUR	14.50	0.500	EUR	18.18	1.0000	1.84
COBA - FCC 06.14	Fomento De Construcciones Y Contratas	D5933	DE000CZ088V9	20-Jun-14	Call	EUR	16.50	0.500	EUR	18.18	1.0000	0.84
COBA - FCC 06.14	Fomento De Construcciones Y Contratas	D5934	DE000CZ088W7	20-Jun-14	Call	EUR	18.50	0.500	EUR	18.18	1.0000	0.00
COBA - FCC 06.14	Fomento De Construcciones Y Contratas	D5935	DE000CZ088X5	20-Jun-14	Put	EUR	14.00	0.500	EUR	18.18	1.0000	0.00
COBA - GAM 06.14	Gamesa	D5941	DE000CZ089D5	20-Jun-14	Call	EUR	7.50	1.000	EUR	9.26	1.0000	1.76
COBA - GAS 06.14	Gas Natural	D5942	DE000CZ089E3	20-Jun-14	Call	EUR	15.00	0.500	EUR	23.30	1.0000	4.15
COBA - GAS 06.14	Gas Natural	D5943	DE000CZ089F0	20-Jun-14	Call	EUR	17.00	0.500	EUR	23.30	1.0000	3.15
COBA - GAS 06.14	Gas Natural	D5944	DE000CZ089G8	20-Jun-14	Put	EUR	14.50	0.500	EUR	23.30	1.0000	0.00
COBA - GRF 06.14	Grifols SA	D5946	DE000CZ089J2	20-Jun-14	Call	EUR	34.00	0.200	EUR	42.00	1.0000	1.60
COBA - GRF 06.14	Grifols SA	D5948	DE000CZ089L8	20-Jun-14	Call	EUR	38.00	0.200	EUR	42.00	1.0000	0.80
COBA - FER 06.14	Ferrovial	D5949	DE000CZ089M6	20-Jun-14	Call	EUR	13.00	0.500	EUR	16.34	1.0000	1.67
COBA - FER 06.14	Ferrovial	D5950	DE000CZ089N4	20-Jun-14	Call	EUR	14.00	0.500	EUR	16.34	1.0000	1.17
COBA - FER 06.14	Ferrovial	D5952	DE000CZ089Q7	20-Jun-14	Call	EUR	16.00	0.500	EUR	16.34	1.0000	0.17
COBA - IBE 06.14	Iberdrola SA	D5953	DE000CZ089R5	20-Jun-14	Call	EUR	4.00	1.000	EUR	5.52	1.0000	1.52
COBA - IBE 06.14	Iberdrola SA	D5954	DE000CZ089S3	20-Jun-14	Call	EUR	4.50	1.000	EUR	5.52	1.0000	1.02
COBA - IBE 06.14	Iberdrola SA	D5955	DE000CZ089T1	20-Jun-14	Call	EUR	5.00	1.000	EUR	5.52	1.0000	0.52
COBA - IBE 06.14	Iberdrola SA	D5956	DE000CZ089U9	20-Jun-14	Put	EUR	4.00	1.000	EUR	5.52	1.0000	0.00



COBA - IDR 06.14	Indra Sistemas	D5957	DE000CZ089V7	20-Jun-14	Call	EUR	12.00	0.500	EUR	13.64	1.0000	0.82
COBA - IDR 06.14	Indra Sistemas	D5958	DE000CZ089W5	20-Jun-14	Call	EUR	14.00	0.500	EUR	13.64	1.0000	0.00
COBA - IDR 06.14	Indra Sistemas	D5959	DE000CZ089X3	20-Jun-14	Put	EUR	11.00	0.500	EUR	13.64	1.0000	0.00
COBA - ZEL 06.14	Zeltia SA	D6089	DE000CZ4WPD4	20-Jun-14	Call	EUR	2.75	1.000	EUR	3.05	1.0000	0.30
COBA - ZEL 06.14	Zeltia SA	D6092	DE000CZ4WPG7	20-Jun-14	Call	EUR	3.25	1.000	EUR	3.05	1.0000	0.00
COBA - ALU 06.14	Alcatel-Lucent	D6094	DE000CZ4WPJ1	20-Jun-14	Call	EUR	2.37	0.021	EUR	2.62	1.0000	0.01
COBA - ALU 06.14	Alcatel-Lucent	D6096	DE000CZ4WPL7	20-Jun-14	Call	EUR	2.85	0.021	EUR	2.62	1.0000	0.00
COBA - ISP 06.14	ArcelorMittal	D6114	DE000CZ4WPM5	20-Jun-14	Call	EUR	10.50	0.200	EUR	11.08	1.0000	0.12
COBA - ISP 06.14	ArcelorMittal	D6116	DE000CZ4WPP8	20-Jun-14	Call	EUR	11.50	0.200	EUR	11.08	1.0000	0.00
COBA - ISP 06.14	ArcelorMittal	D6117	DE000CZ4WPQ6	20-Jun-14	Put	EUR	8.50	0.200	EUR	11.08	1.0000	0.00
COBA - AXA 06.14	Axa	D6118	DE000CZ4WPR4	20-Jun-14	Call	EUR	18.00	0.500	EUR	17.97	1.0000	0.00
COBA - TEF 06.14	Telefonica	D6082	DE000CZ4WP66	20-Jun-14	Put	EUR	11.50	0.500	EUR	12.85	1.0000	0.00
COBA - DAI 06.14	Daimler AG	D6145	DE000CZ4WQA8	20-Jun-14	Call	EUR	70.00	0.100	EUR	70.08	1.0000	0.01
COBA - DAI 06.14	Daimler AG	D6146	DE000CZ4WQB6	20-Jun-14	Put	EUR	50.00	0.100	EUR	70.08	1.0000	0.00
COBA - DBK 06.14	Deutsche Bank	D6149	DE000CZ4WQE0	20-Jun-14	Call	EUR	38.15	0.105	EUR	27.00	1.0000	0.00
COBA - NOK 06.14	Nokia	D6180	DE000CZ4WQR2	20-Jun-14	Call	EUR	5.25	1.047	EUR	5.73	1.0000	0.50
COBA - SOG 06.14	Societe Generale	D6196	DE000CZ4WQW2	20-Jun-14	Call	EUR	35.00	0.200	EUR	40.87	1.0000	1.17
COBA - SOG 06.14	Societe Generale	D6198	DE000CZ4WQY8	20-Jun-14	Call	EUR	40.00	0.200	EUR	40.87	1.0000	0.17
COBA - BMW 06.14	BMW	D6133	DE000CZ4WQ16	20-Jun-14	Call	EUR	90.00	0.100	EUR	92.56	1.0000	0.26
COBA - BNP 06.14	BNP Paribas	D6137	DE000CZ4WQ57	20-Jun-14	Call	EUR	50.00	0.100	EUR	51.19	1.0000	0.12
COBA - BNP 06.14	BNP Paribas	D6139	DE000CZ4WQ73	20-Jun-14	Call	EUR	60.00	0.100	EUR	51.19	1.0000	0.00

COBA - BNP 06.14	BNP Paribas	D6140	DE000CZ4WQ81	20-Jun-14	Put	EUR	45.00	0.100	EUR	51.19	1.0000	0.00
COBA - EUR 06.14	EUR/USD	D6273	DE000CZ4WRC2	20-Jun-14	Call	USD	1.30	10.000	USD	1.36	1.3588	0.43
COBA - EUR 06.14	EUR/USD	D6278	DE000CZ4WRH1	20-Jun-14	Call	USD	1.38	10.000	USD	1.36	1.3588	0.00
COBA - EUR 06.14	EUR/USD	D6280	DE000CZ4WRK5	20-Jun-14	Call	USD	1.42	10.000	USD	1.36	1.3588	0.00
COBA - EUR 06.14	EUR/USD	D6282	DE000CZ4WRM1	20-Jun-14	Call	USD	1.46	10.000	USD	1.36	1.3588	0.00
COBA - EUR 06.14	EUR/USD	D6283	DE000CZ4WRN9	20-Jun-14	Put	USD	1.20	10.000	USD	1.36	1.3588	0.00
COBA - EUR 06.14	EUR/USD	D6287	DE000CZ4WRS8	20-Jun-14	Put	USD	1.30	10.000	USD	1.36	1.3588	0.00
COBA - ACE 06.14	Abertis	D7845	DE000CZ4WRY6	20-Jun-14	Call	EUR	16.19	0.525	EUR	16.68	1.0000	0.25
COBA - SOG 06.14	Societe Generale	D6200	DE000CZ4WR07	20-Jun-14	Call	EUR	45.00	0.200	EUR	40.87	1.0000	0.00
COBA - SOG 06.14	Societe Generale	D6201	DE000CZ4WR15	20-Jun-14	Put	EUR	30.00	0.200	EUR	40.87	1.0000	0.00
COBA - TOT 06.14	Total	D6202	DE000CZ4WR23	20-Jun-14	Call	EUR	40.00	0.200	EUR	53.95	1.0000	2.79
COBA - TOT 06.14	Total	D6204	DE000CZ4WR49	20-Jun-14	Call	EUR	50.00	0.200	EUR	53.95	1.0000	0.79
COBA - ACX 06.14	Acerinox SA	D7859	DE000CZ4WSC0	20-Jun-14	Call	EUR	11.00	0.500	EUR	14.06	1.0000	1.53
COBA - ACX 06.14	Acerinox SA	D7863	DE000CZ4WSG1	20-Jun-14	Put	EUR	9.00	0.500	EUR	14.06	1.0000	0.00
COBA - ACS 06.14	ACS Cons Y Serv	D7864	DE000CZ4WSH9	20-Jun-14	Call	EUR	27.00	0.200	EUR	34.22	1.0000	1.44
COBA - ACS 06.14	ACS Cons Y Serv	D7866	DE000CZ4WSK3	20-Jun-14	Call	EUR	29.00	0.200	EUR	34.22	1.0000	1.04
COBA - AMA 06.14	Amadeus IT Group SA	D7872	DE000CZ4WSR8	20-Jun-14	Call	EUR	33.00	0.500	EUR	30.84	1.0000	0.00
COBA - AMA 06.14	Amadeus IT Group SA	D7875	DE000CZ4WSU2	20-Jun-14	Call	EUR	37.00	0.500	EUR	30.84	1.0000	0.00
COBA - A3M 06.14	Atresmedia Corporacion de Medios de Comunicacion S	D7876	DE000CZ4WSV0	20-Jun-14	Call	EUR	13.50	0.500	EUR	11.11	1.0000	0.00
COBA - A3M 06.14	Atresmedia Corporacion de Medios de Comunicacion S	D7878	DE000CZ4WSX6	20-Jun-14	Call	EUR	15.50	0.500	EUR	11.11	1.0000	0.00

COBA - ACE 06.14	Abertis	D7848	DE000CZ4WS14	20-Jun-14	Call	EUR	18.10	0.525	EUR	16.68	1.0000	0.00
COBA - ACE 06.14	Abertis	D7851	DE000CZ4WS48	20-Jun-14	Put	EUR	16.19	0.525	EUR	16.68	1.0000	0.00
COBA - ANA 06.14	Acciona	D7852	DE000CZ4WS55	20-Jun-14	Call	EUR	45.00	0.100	EUR	65.22	1.0000	2.02
COBA - BBV 06.14	BBVA	D7896	DE000CZ4WTF1	20-Jun-14	Call	EUR	10.00	0.500	EUR	9.64	1.0000	0.00
COBA - BBV 06.14	BBVA	D7902	DE000CZ4WTM7	20-Jun-14	Call	EUR	10.50	0.500	EUR	9.64	1.0000	0.00
COBA - SAB 06.14	Banco de Sabadell	D7910	DE000CZ4WTV8	20-Jun-14	Call	EUR	2.35	1.000	EUR	2.61	1.0000	0.26
COBA - BBV 06.14	BBVA	D7890	DE000CZ4WT96	20-Jun-14	Call	EUR	9.50	0.500	EUR	9.64	1.0000	0.07
COBA - POP 06.14	Banco Popular Espanol	D7927	DE000CZ4WUC6	20-Jun-14	Put	EUR	4.50	1.000	EUR	5.26	1.0000	0.00
COBA - SAN 06.14	Banco Santander SA	D7945	DE000CZ4WUW4	20-Jun-14	Call	EUR	7.50	0.500	EUR	7.84	1.0000	0.17
COBA - SAN 06.14	Banco Santander SA	D7947	DE000CZ4WUY0	20-Jun-14	Call	EUR	8.00	0.500	EUR	7.84	1.0000	0.00
COBA - POP 06.14	Banco Popular Espanol	D7919	DE000CZ4WU44	20-Jun-14	Call	EUR	5.50	1.000	EUR	5.26	1.0000	0.00
COBA - POP 06.14	Banco Popular Espanol	D7921	DE000CZ4WU69	20-Jun-14	Call	EUR	6.00	1.000	EUR	5.26	1.0000	0.00
COBA - SAN 06.14	Banco Santander SA	D7966	DE000CZ4WVH3	20-Jun-14	Put	EUR	7.00	0.500	EUR	7.84	1.0000	0.00
COBA - BAN 06.14	Bankinter	D7970	DE000CZ4WVM3	20-Jun-14	Call	EUR	5.50	1.000	EUR	5.93	1.0000	0.43
COBA - BAN 06.14	Bankinter	D7976	DE000CZ4WVT8	20-Jun-14	Call	EUR	6.50	1.000	EUR	5.93	1.0000	0.00
COBA - BAN 06.14	Bankinter	D7980	DE000CZ4WVX0	20-Jun-14	Put	EUR	4.50	1.000	EUR	5.93	1.0000	0.00
COBA - BME 06.14	Bolsas y Merca E	D7982	DE000CZ4WVZ5	20-Jun-14	Call	EUR	31.00	0.500	EUR	34.00	1.0000	1.50
COBA - SAN 06.14	Banco Santander SA	D7951	DE000CZ4WV27	20-Jun-14	Call	EUR	9.00	0.500	EUR	7.84	1.0000	0.00
COBA - MAP 06.14	Mapfre	D7994	DE000CZ4WWB4	20-Jun-14	Call	EUR	3.80	1.000	EUR	2.95	1.0000	0.00
COBA - DIA 06.14	DIA	D8000	DE000CZ4WWH1	20-Jun-14	Call	EUR	7.75	1.000	EUR	6.56	1.0000	0.00
COBA - FCC 06.14	Fomento De Construcciones Y Contratas	D8010	DE000CZ4WWT6	20-Jun-14	Call	EUR	20.50	0.500	EUR	18.18	1.0000	0.00

COBA - GAM 06.14	Gamesa	D8015	DE000CZ4WWY6	20-Jun-14	Call	EUR	8.50	1.000	EUR	9.26	1.0000	0.76
COBA - BME 06.14	Bolsas y Merca E	D7983	DE000CZ4WW00	20-Jun-14	Call	EUR	35.00	0.500	EUR	34.00	1.0000	0.00
COBA - CABK 06.14	CaixaBank	D7986	DE000CZ4WW34	20-Jun-14	Call	EUR	4.25	1.000	EUR	4.67	1.0000	0.42
COBA - CABK 06.14	CaixaBank	D7988	DE000CZ4WW59	20-Jun-14	Call	EUR	4.75	1.000	EUR	4.67	1.0000	0.00
COBA - CABK 06.14	CaixaBank	D7991	DE000CZ4WW83	20-Jun-14	Put	EUR	4.00	1.000	EUR	4.67	1.0000	0.00
COBA - MAP 06.14	Mapfre	D7992	DE000CZ4WW91	20-Jun-14	Call	EUR	3.40	1.000	EUR	2.95	1.0000	0.00
COBA - GAS 06.14	Gas Natural	D8030	DE000CZ4WXD8	20-Jun-14	Call	EUR	21.00	0.500	EUR	23.30	1.0000	1.15
COBA - GRF 06.14	Grifols SA	D8036	DE000CZ4WXK3	20-Jun-14	Call	EUR	42.00	0.200	EUR	42.00	1.0000	0.00
COBA - GRF 06.14	Grifols SA	D8039	DE000CZ4WXN7	20-Jun-14	Call	EUR	46.00	0.200	EUR	42.00	1.0000	0.00
COBA - GAM 06.14	Gamesa	D8018	DE000CZ4WX17	20-Jun-14	Call	EUR	9.50	1.000	EUR	9.26	1.0000	0.00
COBA - GAM 06.14	Gamesa	D8021	DE000CZ4WX41	20-Jun-14	Call	EUR	10.50	1.000	EUR	9.26	1.0000	0.00
COBA - GAS 06.14	Gas Natural	D8026	DE000CZ4WX90	20-Jun-14	Call	EUR	19.00	0.500	EUR	23.30	1.0000	2.15
COBA - ITX 06.14	Inditex	D8067	DE000CZ4WYG9	20-Jun-14	Call	EUR	125.00	0.100	EUR	112.50	1.0000	0.00
COBA - ITX 06.14	Inditex	D8071	DE000CZ4WYL9	20-Jun-14	Call	EUR	130.00	0.100	EUR	112.50	1.0000	0.00
COBA - ITX 06.14	Inditex	D8081	DE000CZ4WYW6	20-Jun-14	Put	EUR	120.00	0.100	EUR	112.50	1.0000	0.75
COBA - ICAG 06.14	International Consolidated Airlines Group SA	D8084	DE000CZ4WYZ9	20-Jun-14	Call	EUR	5.50	1.000	EUR	4.80	1.0000	0.00
COBA - IDR 06.14	Indra Sistemas	D8055	DE000CZ4WY40	20-Jun-14	Call	EUR	16.00	0.500	EUR	13.64	1.0000	0.00
COBA - TL5 06.14	Mediaset Espana Comunicacion SA.	D8097	DE000CZ4WZC5	20-Jun-14	Call	EUR	8.00	1.000	EUR	8.52	1.0000	0.52
COBA - TL5 06.14	Mediaset Espana Comunicacion SA.	D8099	DE000CZ4WZE1	20-Jun-14	Call	EUR	9.00	1.000	EUR	8.52	1.0000	0.00
COBA - TL5 06.14	Mediaset Espana Comunicacion SA.	D8101	DE000CZ4WZG6	20-Jun-14	Call	EUR	10.00	1.000	EUR	8.52	1.0000	0.00

COBA - MEL 06.14	Melia Hotels International SA	D8103	DE000CZ4WZJ0	20-Jun-14	Call	EUR	12.00	0.500	EUR	9.14	1.0000	0.00
COBA - NH 06.14	NH Hoteles	D8105	DE000CZ4WZL6	20-Jun-14	Call	EUR	4.75	1.000	EUR	4.50	1.0000	0.00
COBA - NH 06.14	NH Hoteles	D8108	DE000CZ4WZP7	20-Jun-14	Call	EUR	5.25	1.000	EUR	4.50	1.0000	0.00
COBA - OHL 06.14	Obrascon Huarte Lain	D8111	DE000CZ4WZS1	20-Jun-14	Call	EUR	30.00	0.200	EUR	33.38	1.0000	0.68
COBA - OHL 06.14	Obrascon Huarte Lain	D8112	DE000CZ4WZT9	20-Jun-14	Call	EUR	34.00	0.200	EUR	33.38	1.0000	0.00
COBA - REE 06.14	Red Electrica Corporacion SA	D8114	DE000CZ4WZV5	20-Jun-14	Call	EUR	52.00	0.200	EUR	65.27	1.0000	2.65
COBA - REE 06.14	Red Electrica Corporacion SA	D8115	DE000CZ4WZW3	20-Jun-14	Call	EUR	56.00	0.200	EUR	65.27	1.0000	1.85
COBA - ICAG 06.14	International Consolidated Airlines Group SA	D8086	DE000CZ4WZ15	20-Jun-14	Call	EUR	6.00	1.000	EUR	4.80	1.0000	0.00
COBA - ICAG 06.14	International Consolidated Airlines Group SA	D8089	DE000CZ4WZ49	20-Jun-14	Put	EUR	5.00	1.000	EUR	4.80	1.0000	0.20
COBA - JAZ 06.14	Jazztel	D8091	DE000CZ4WZ64	20-Jun-14	Call	EUR	8.00	0.500	EUR	10.80	1.0000	1.40
COBA - JAZ 06.14	Jazztel	D8094	DE000CZ4WZ98	20-Jun-14	Call	EUR	9.00	0.500	EUR	10.80	1.0000	0.90
COBA - FB 06.14	Facebook Inc	D9789	DE000CZ4XAL7	20-Jun-14	Call	USD	75.00	0.100	USD	64.50	1.3597	0.00
COBA - GOO 06.14	Google Inc C	D9792	DE000CZ4XAP8	20-Jun-14	Call	USD	500.00	0.010	USD	557.57	1.3597	0.42
COBA - GOO 06.14	Google Inc C	D9794	DE000CZ4XAR4	20-Jun-14	Call	USD	550.00	0.010	USD	557.57	1.3597	0.06
COBA - GOO 06.14	Google Inc C	D9796	DE000CZ4XAT0	20-Jun-14	Call	USD	600.00	0.010	USD	557.57	1.3597	0.00
COBA - MSF 06.14	Microsoft	D9811	DE000CZ4XB20	20-Jun-14	Put	USD	36.00	0.200	USD	41.67	1.3597	0.00
COBA - DIS 06.14	Walt Disney Co	D9821	DE000CZ4XB61	20-Jun-14	Call	USD	85.00	0.200	USD	82.82	1.3597	0.00
COBA - IBE 06.14	IBEX	D9859	DE000CZ4XCA6	20-Jun-14	Put	EUR	10,750.00	0.001	EUR	11,155.10	1.0000	0.00
COBA - IBE 06.14	IBEX	D9860	DE000CZ4XCB4	20-Jun-14	Put	EUR	11,000.00	0.001	EUR	11,155.10	1.0000	0.00
COBA - ABG 06.14	Abengoa SA	D9494	DE000CZ4XCC2	20-Jun-14	Call	EUR	4.25	0.500	EUR	4.30	1.0000	0.03

COBA - ANA 06.14	Acciona	D9502	DE000CZ4XCL3	20-Jun-14	Call	EUR	70.00	0.100	EUR	65.22	1.0000	0.00
COBA - ACX 06.14	Acerinox SA	D9505	DE000CZ4XCP4	20-Jun-14	Call	EUR	12.00	0.500	EUR	14.06	1.0000	1.03
COBA - ACX 06.14	Acerinox SA	D9508	DE000CZ4XCS8	20-Jun-14	Call	EUR	13.00	0.500	EUR	14.06	1.0000	0.53
COBA - ACS 06.14	ACS Cons Y Serv	D9513	DE000CZ4XCX8	20-Jun-14	Call	EUR	31.00	0.200	EUR	34.22	1.0000	0.64
COBA - IBE 06.14	IBEX	D9851	DE000CZ4XC29	20-Jun-14	Put	EUR	10,250.00	0.001	EUR	11,155.10	1.0000	0.00
COBA - BBV 06.14	BBVA	D9540	DE000CZ4XDQ0	20-Jun-14	Put	EUR	9.00	0.500	EUR	9.64	1.0000	0.00
COBA - POP 06.14	Banco Popular Espanol	D9550	DE000CZ4XE01	20-Jun-14	Call	EUR	6.50	1.000	EUR	5.26	1.0000	0.00
COBA - POP 06.14	Banco Popular Espanol	D9554	DE000CZ4XE43	20-Jun-14	Call	EUR	7.00	1.000	EUR	5.26	1.0000	0.00
COBA - BAN 06.14	Bankinter	D9598	DE000CZ4XFE1	20-Jun-14	Call	EUR	7.50	1.000	EUR	5.93	1.0000	0.00
COBA - BAN 06.14	Bankinter	D9600	DE000CZ4XFG6	20-Jun-14	Call	EUR	8.00	1.000	EUR	5.93	1.0000	0.00
COBA - CABK 06.14	CaixaBank	D9606	DE000CZ4XFN2	20-Jun-14	Call	EUR	5.25	1.000	EUR	4.67	1.0000	0.00
COBA - EDRE 06.14	eDreams Odigeo SA	D9614	DE000CZ4XFW3	20-Jun-14	Call	EUR	10.00	0.200	EUR	8.80	1.0000	0.00
COBA - EDRE 06.14	eDreams Odigeo SA	D9615	DE000CZ4XFX1	20-Jun-14	Call	EUR	12.00	0.200	EUR	8.80	1.0000	0.00
COBA - EDRE 06.14	eDreams Odigeo SA	D9617	DE000CZ4XFZ6	20-Jun-14	Call	EUR	14.00	0.200	EUR	8.80	1.0000	0.00
COBA - SAN 06.14	Banco Santander SA	D9593	DE000CZ4XF91	20-Jun-14	Put	EUR	7.50	0.500	EUR	7.84	1.0000	0.00
COBA - GAM 06.14	Gamesa	D9628	DE000CZ4XGA7	20-Jun-14	Call	EUR	9.00	1.000	EUR	9.26	1.0000	0.26
COBA - GAS 06.14	Gas Natural	D9636	DE000CZ4XGJ8	20-Jun-14	Call	EUR	23.00	0.500	EUR	23.30	1.0000	0.15
COBA - FER 06.14	Ferrovial	D9645	DE000CZ4XGT7	20-Jun-14	Call	EUR	18.00	0.500	EUR	16.34	1.0000	0.00
COBA - IBE 06.14	Iberdrola SA	D9650	DE000CZ4XGY7	20-Jun-14	Call	EUR	5.50	1.000	EUR	5.52	1.0000	0.02
COBA - ENG 06.14	Enagas	D9620	DE000CZ4XG25	20-Jun-14	Call	EUR	25.00	0.500	EUR	22.91	1.0000	0.00
COBA - ICAG 06.14	International Consolidated Airlines Group SA	D9679	DE000CZ4XHT5	20-Jun-14	Call	EUR	5.00	1.000	EUR	4.80	1.0000	0.00

COBA - JAZ 06.14	Jazztel	D9683	DE000CZ4XHX7	20-Jun-14	Call	EUR	11.00	0.500	EUR	10.80	1.0000	0.00
COBA - REE 06.14	Red Electrica Corporacion SA	D9698	DE000CZ4XJC7	20-Jun-14	Call	EUR	64.00	0.200	EUR	65.27	1.0000	0.25
COBA - REP 06.14	Repsol SA	D9704	DE000CZ4XJ2	20-Jun-14	Call	EUR	18.53	0.211	EUR	19.63	1.0000	0.23
COBA - SCYR 06.14	Sacyr S.A.	D9713	DE000CZ4XJT1	20-Jun-14	Call	EUR	5.50	1.000	EUR	4.97	1.0000	0.00
COBA - SLR 06.14	Solaria Energia	D9717	DE000CZ4XJX3	20-Jun-14	Call	EUR	1.50	1.000	EUR	1.19	1.0000	0.00
COBA - MEL 06.14	Melia Hotels International SA	D9689	DE000CZ4XJ30	20-Jun-14	Call	EUR	10.00	0.500	EUR	9.14	1.0000	0.00
COBA - NH 06.14	NH Hoteles	D9693	DE000CZ4XJ71	20-Jun-14	Call	EUR	5.75	1.000	EUR	4.50	1.0000	0.00
COBA - TEF 06.14	Telefonica	D9741	DE000CZ4XKM4	20-Jun-14	Put	EUR	10.50	0.500	EUR	12.85	1.0000	0.00
COBA - SGE 06.14	Vinci	D9819	DE000CZ4XLF6	20-Jun-14	Call	EUR	56.00	0.200	EUR	56.25	1.0000	0.05
COBA - LVM 06.14	LVMH	D9804	DE000CZ4XL93	20-Jun-14	Put	EUR	130.00	0.100	EUR	145.70	1.0000	0.00
COBA - REP 06.14	Repsol SA	D8135	DE000CZ4X0G3	20-Jun-14	Put	EUR	18.06	0.211	EUR	19.63	1.0000	0.00
COBA - SCYR 06.14	Sacyr S.A.	D8138	DE000CZ4X0K5	20-Jun-14	Call	EUR	4.00	1.000	EUR	4.97	1.0000	0.97
COBA - SCYR 06.14	Sacyr S.A.	D8140	DE000CZ4X0M1	20-Jun-14	Call	EUR	5.00	1.000	EUR	4.97	1.0000	0.00
COBA - TRE 06.14	Tecnicas Reunidas	D8144	DE000CZ4X0R0	20-Jun-14	Call	EUR	40.00	0.100	EUR	46.00	1.0000	0.60
COBA - TRE 06.14	Tecnicas Reunidas	D8148	DE000CZ4X0V2	20-Jun-14	Call	EUR	44.00	0.100	EUR	46.00	1.0000	0.20
COBA - REP 06.14	Repsol SA	D8123	DE000CZ4X044	20-Jun-14	Call	EUR	19.01	0.211	EUR	19.63	1.0000	0.13
COBA - REP 06.14	Repsol SA	D8128	DE000CZ4X093	20-Jun-14	Call	EUR	20.91	0.211	EUR	19.63	1.0000	0.00
COBA - TEF 06.14	Telefonica	D8163	DE000CZ4X1A4	20-Jun-14	Call	EUR	13.50	0.500	EUR	12.85	1.0000	0.00
COBA - TEF 06.14	Telefonica	D8167	DE000CZ4X1E6	20-Jun-14	Call	EUR	14.00	0.500	EUR	12.85	1.0000	0.00
COBA - TEF 06.14	Telefonica	D8169	DE000CZ4X1G1	20-Jun-14	Call	EUR	15.00	0.500	EUR	12.85	1.0000	0.00
COBA - TEF 06.14	Telefonica	D8179	DE000CZ4X1S6	20-Jun-14	Put	EUR	12.50	0.500	EUR	12.85	1.0000	0.00

COBA - VIS 06.14	Viscofan	D8181	DE000CZ4X1U2	20-Jun-14	Call	EUR	40.00	0.200	EUR	42.12	1.0000	0.42
COBA - VIS 06.14	Viscofan	D8183	DE000CZ4X1W8	20-Jun-14	Call	EUR	45.00	0.200	EUR	42.12	1.0000	0.00
COBA - TEF 06.14	Telefonica	D8161	DE000CZ4X184	20-Jun-14	Call	EUR	13.00	0.500	EUR	12.85	1.0000	0.00
COBA - ISP 06.14	ArcelorMittal	D8209	DE000CZ4X2A2	20-Jun-14	Call	EUR	13.50	0.200	EUR	11.08	1.0000	0.00
COBA - BMW 06.14	BMW	D8225	DE000CZ4X2G9	20-Jun-14	Call	EUR	100.00	0.100	EUR	92.56	1.0000	0.00
COBA - BNP 06.14	BNP Paribas	D8227	DE000CZ4X2J3	20-Jun-14	Call	EUR	70.00	0.100	EUR	51.19	1.0000	0.00
COBA - DBK 06.14	Deutsche Bank	D8234	DE000CZ4X2L9	20-Jun-14	Call	EUR	41.97	0.105	EUR	27.00	1.0000	0.00
COBA - DTE 06.14	Deutsche Telekom	D8235	DE000CZ4X2M7	20-Jun-14	Call	EUR	12.00	0.500	EUR	12.74	1.0000	0.37
COBA - DTE 06.14	Deutsche Telekom	D8236	DE000CZ4X2N5	20-Jun-14	Call	EUR	14.00	0.500	EUR	12.74	1.0000	0.00
COBA - DTE 06.14	Deutsche Telekom	D8237	DE000CZ4X2P0	20-Jun-14	Put	EUR	11.00	0.500	EUR	12.74	1.0000	0.00
COBA - LVM 06.14	LVMH	D8250	DE000CZ4X2Q8	20-Jun-14	Call	EUR	130.00	0.100	EUR	145.70	1.0000	1.57
COBA - LVM 06.14	LVMH	D8252	DE000CZ4X2S4	20-Jun-14	Call	EUR	150.00	0.100	EUR	145.70	1.0000	0.00
COBA - ZEL 06.14	Zeltia SA	D8187	DE000CZ4X200	20-Jun-14	Call	EUR	2.50	1.000	EUR	3.05	1.0000	0.55
COBA - ZEL 06.14	Zeltia SA	D8192	DE000CZ4X259	20-Jun-14	Call	EUR	3.75	1.000	EUR	3.05	1.0000	0.00
COBA - ALU 06.14	Alcatel-Lucent	D8193	DE000CZ4X267	20-Jun-14	Call	EUR	3.50	0.500	EUR	2.62	1.0000	0.00
COBA - IBE 06.14	IBEX	D8302	DE000CZ4X3Y0	20-Jun-14	Call	EUR	10,250.00	0.001	EUR	11,155.10	1.0000	0.91
COBA - SOG 06.14	Societe Generale	D8269	DE000CZ4X333	20-Jun-14	Call	EUR	50.00	0.200	EUR	40.87	1.0000	0.00
COBA - SGE 06.14	Vinci	D8272	DE000CZ4X366	20-Jun-14	Call	EUR	52.00	0.200	EUR	56.25	1.0000	0.85
COBA - IBE 06.14	IBEX	D8317	DE000CZ4X4D2	20-Jun-14	Call	EUR	10,750.00	0.001	EUR	11,155.10	1.0000	0.41
COBA - IBE 06.14	IBEX	D8323	DE000CZ4X4K7	20-Jun-14	Call	EUR	11,000.00	0.001	EUR	11,155.10	1.0000	0.16
COBA - IBE 06.14	IBEX	D8327	DE000CZ4X4P6	20-Jun-14	Call	EUR	11,250.00	0.001	EUR	11,155.10	1.0000	0.00
COBA - IBE 06.14	IBEX	D8329	DE000CZ4X4R2	20-Jun-14	Call	EUR	11,500.00	0.001	EUR	11,155.10	1.0000	0.00
COBA - IBE 06.14	IBEX	D8309	DE000CZ4X457	20-Jun-14	Call	EUR	10,500.00	0.001	EUR	11,155.10	1.0000	0.66
COBA - IBE 06.14	IBEX	D8354	DE000CZ4X5G2	20-Jun-14	Put	EUR	10,000.00	0.001	EUR	11,155.10	1.0000	0.00
COBA - IBE 06.14	IBEX	D8361	DE000CZ4X5P3	20-Jun-14	Put	EUR	10,500.00	0.001	EUR	11,155.10	1.0000	0.00
COBA - DAX 06.14	DAX 30	D8369	DE000CZ4X5X7	20-Jun-14	Call	EUR	10,000.00	0.002	EUR	9,987.24	1.0000	0.00
COBA - EST 06.14	Dow Jones EURO STOXX 50	D8386	DE000CZ4X6E5	20-Jun-14	Put	EUR	3,000.00	0.002	EUR	3,302.36	1.0000	0.00
COBA - AMZ 06.14	Amazon	D8197	DE000CZ4X6G0	20-Jun-14	Call	USD	450.00	0.020	USD	324.20	1.3597	0.00
COBA - AMZ 06.14	Amazon	D8201	DE000CZ4X6L0	20-Jun-14	Put	USD	350.00	0.020	USD	324.20	1.3597	0.38



COBA - AAP 06.14	Apple Inc.	D8203	DE000CZ4X6N6	20-Jun-14	Call	USD	85.71	0.140	USD	90.91	1.3597	0.54
COBA - AAP 06.14	Apple Inc.	D8204	DE000CZ4X6P1	20-Jun-14	Call	USD	92.86	0.140	USD	90.91	1.3597	0.00
COBA - BID 06.14	Baidu, Inc. ADS	D8215	DE000CZ4X6T3	20-Jun-14	Call	USD	150.00	0.010	USD	174.51	1.3597	0.18
COBA - BID 06.14	Baidu, Inc. ADS	D8217	DE000CZ4X6V9	20-Jun-14	Call	USD	200.00	0.010	USD	174.51	1.3597	0.00
COBA - BID 06.14	Baidu, Inc. ADS	D8220	DE000CZ4X6Y3	20-Jun-14	Put	USD	175.00	0.010	USD	174.51	1.3597	0.00
COBA - DAX 06.14	DAX 30	D8372	DE000CZ4X606	20-Jun-14	Call	EUR	10,500.00	0.002	EUR	9,987.24	1.0000	0.00
COBA - DAX 06.14	DAX 30	D8377	DE000CZ4X655	20-Jun-14	Put	EUR	9,000.00	0.002	EUR	9,987.24	1.0000	0.00
COBA - MSF 06.14	Microsoft	D8254	DE000CZ4X7L8	20-Jun-14	Call	USD	36.00	0.200	USD	41.67	1.3597	0.83
COBA - MSF 06.14	Microsoft	D8256	DE000CZ4X7N4	20-Jun-14	Call	USD	42.00	0.200	USD	41.67	1.3597	0.00
COBA - SAM 06.14	Samsung Electronics Co Ltd GDR	D8265	DE000CZ4X7P9	20-Jun-14	Call	USD	575.00	0.010	USD	643.00	1.3579	0.50
COBA - SAM 06.14	Samsung Electronics Co Ltd GDR	D8266	DE000CZ4X7Q7	20-Jun-14	Call	USD	625.00	0.010	USD	643.00	1.3579	0.13
COBA - SAM 06.14	Samsung Electronics Co Ltd GDR	D8267	DE000CZ4X7R5	20-Jun-14	Put	USD	575.00	0.010	USD	643.00	1.3579	0.00
COBA - NDX 06.14	Nasdaq-100 Index(R)	D8390	DE000CZ4X7Z8	20-Jun-14	Call	USD	3,700.00	0.005	USD	3,802.64	1.3597	0.38
COBA - BAC 06.14	Bank of America	D8222	DE000CZ4X705	20-Jun-14	Call	USD	19.00	0.500	USD	15.45	1.3597	0.00
COBA - C 06.14	Citigroup	D8231	DE000CZ4X754	20-Jun-14	Call	USD	62.00	0.100	USD	47.34	1.3597	0.00
COBA - C 06.14	Citigroup	D8233	DE000CZ4X770	20-Jun-14	Put	USD	50.00	0.100	USD	47.34	1.3597	0.20
COBA - FB 06.14	Facebook Inc	D8239	DE000CZ4X796	20-Jun-14	Call	USD	65.00	0.100	USD	64.50	1.3597	0.00
COBA - NDX 06.14	Nasdaq-100 Index(R)	D8392	DE000CZ4X812	20-Jun-14	Put	USD	2,900.00	0.005	USD	3,802.64	1.3597	0.00
COBA - SPX 06.14	S&P 500	D8397	DE000CZ4X861	20-Jun-14	Call	USD	2,000.00	0.010	USD	1,962.87	1.3597	0.00
COBA - SPX 06.14	S&P 500	D8400	DE000CZ4X895	20-Jun-14	Put	USD	1,600.00	0.010	USD	1,962.87	1.3597	0.00
COBA - EUR 06.14	EUR/USD	D8416	DE000CZ4X9B5	20-Jun-14	Put	USD	1.35	10.000	USD	1.36	1.3588	0.00
COBA - EUR 06.14	EUR/USD	D8420	DE000CZ4X9F6	20-Jun-14	Put	USD	1.40	10.000	USD	1.36	1.3588	0.30
COBA - EUR 06.14	EUR/USD	D8421	DE000CZ4X9G4	20-Jun-14	Put	USD	1.45	10.000	USD	1.36	1.3588	0.67
COBA - AMZ 06.14	Amazon	D9751	DE000CZ4X9R1	20-Jun-14	Call	USD	300.00	0.020	USD	324.20	1.3597	0.36
Google A&C Call 06/14 CBK 950	GOOGL.OQ&GOO G.OQ	D6166	DE000CZ080T0	20-Jun-14	Call	USD	950.00	0.01	USD	1,119.89	1.3597	1.25
Google A&C Call 06/14 CBK 1150	GOOGL.OQ&GOO G.OQ	D8244	DE000CZ4X7E3	20-Jun-14	Call	USD	1,150.00	0.01	USD	1,119.89	1.3597	0.00
Google A&C Call 06/14 CBK 1250	GOOGL.OQ&GOO G.OQ	D8246	DE000CZ4X7G8	20-Jun-14	Call	USD	1,250.00	0.01	USD	1,119.89	1.3597	0.00
Google A&C Put 06/14 CBK 1000	GOOGL.OQ&GOO G.OQ	D8249	DE000CZ4X7K0	20-Jun-14	Put	USD	1,000.00	0.01	USD	1,119.89	1.3597	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, 20 Junio 2014  
Commerzbank AG