

## VENCIMIENTO DE WARRANTS EMITIDOS POR COMMERZBANK AG

### Vencimiento 15 - Jun - 2012

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

Nombre	Subyacente	ISIN	Codigo SIBE	Vencimiento	Put/ Call	Strike	Ratio	Precio liquidación	FX-Rate	Importe liquidación
COBA - ABG 06.12	Abengoa	DE000CM3WZ97	C3408	15-jun-12	Call	EUR 16.00	0.200	EUR 9.99	1.0000	€ 0.00
COBA - ABG 06.12	Abengoa	DE000CM3X009	C3409	15-jun-12	Call	EUR 18.00	0.200	EUR 9.99	1.0000	€ 0.00
COBA - ABG 06.12	Abengoa	DE000CM3X017	C3410	15-jun-12	Put	EUR 14.00	0.200	EUR 9.99	1.0000	€ 0.80
COBA - ABG 06.12	Abengoa	DE000CM3XJ39	C5074	15-jun-12	Call	EUR 14.00	0.200	EUR 9.99	1.0000	€ 0.00
COBA - ABG 06.12	Abengoa	DE000CM3XJ70	C5078	15-jun-12	Put	EUR 10.00	0.200	EUR 9.99	1.0000	€ 0.00
COBA - ACE 06.12	Abertis	DE000CM3X025	C3411	15-jun-12	Call	EUR 11.43	0.525	EUR 10.12	1.0000	€ 0.00
COBA - ACE 06.12	Abertis	DE000CM3X033	C3412	15-jun-12	Call	EUR 13.33	0.525	EUR 10.12	1.0000	€ 0.00
COBA - ACE 06.12	Abertis	DE000CM3X041	C3413	15-jun-12	Put	EUR 10.48	0.525	EUR 10.12	1.0000	€ 0.19
COBA - ANA 06.12	Acciona	DE000CM3X058	C3414	15-jun-12	Call	EUR 65.00	0.100	EUR 41.31	1.0000	€ 0.00
COBA - ANA 06.12	Acciona	DE000CM3X066	C3415	15-jun-12	Call	EUR 75.00	0.100	EUR 41.31	1.0000	€ 0.00
COBA - ANA 06.12	Acciona	DE000CM3X074	C3416	15-jun-12	Put	EUR 65.00	0.100	EUR 41.31	1.0000	€ 2.37
COBA - ANA 06.12	Acciona	DE000CM3XL01	C5091	15-jun-12	Put	EUR 45.00	0.100	EUR 41.31	1.0000	€ 0.37
COBA - ACX 06.12	Acerinox SA	DE000CM3X082	C3417	15-jun-12	Call	EUR 10.00	0.500	EUR 8.05	1.0000	€ 0.00
COBA - ACX 06.12	Acerinox SA	DE000CM3X090	C3418	15-jun-12	Call	EUR 12.00	0.500	EUR 8.05	1.0000	€ 0.00
COBA - ACX 06.12	Acerinox SA	DE000CM3X0A5	C3419	15-jun-12	Put	EUR 8.00	0.500	EUR 8.05	1.0000	€ 0.00
COBA - ACS 06.12	ACS Cons Y Serv	DE000CM3X0B3	C3420	15-jun-12	Call	EUR 20.00	0.200	EUR 14.44	1.0000	€ 0.00
COBA - ACS 06.12	ACS Cons Y Serv	DE000CM3X0C1	C3421	15-jun-12	Call	EUR 24.00	0.200	EUR 14.44	1.0000	€ 0.00
COBA - ACS 06.12	ACS Cons Y Serv	DE000CM3X0D9	C3422	15-jun-12	Call	EUR 28.00	0.200	EUR 14.44	1.0000	€ 0.00
COBA - ACS 06.12	ACS Cons Y Serv	DE000CM3X0E7	C3423	15-jun-12	Put	EUR 20.00	0.200	EUR 14.44	1.0000	€ 1.11
COBA - CGE 06.12	Alcatel-Lucent	DE000CM3WM50	C1851	15-jun-12	Call	EUR 2.25	1.000	EUR 1.24	1.0000	€ 0.00
COBA - CGE 06.12	Alcatel-Lucent	DE000CM3WM68	C1852	15-jun-12	Call	EUR 2.75	1.000	EUR 1.24	1.0000	€ 0.00
COBA - CGE 06.12	Alcatel-Lucent	DE000CM3X6A2	C3623	15-jun-12	Call	EUR 1.75	1.000	EUR 1.24	1.0000	€ 0.00
COBA - AMA 06.12	Amadeus IT Group SA	DE000CM3X0F4	C3424	15-jun-12	Call	EUR 11.00	0.500	EUR 15.62	1.0000	€ 2.31
COBA - AMA 06.12	Amadeus IT Group SA	DE000CM3X0G2	C3425	15-jun-12	Call	EUR 13.00	0.500	EUR 15.62	1.0000	€ 1.31
COBA - AMA 06.12	Amadeus IT Group SA	DE000CM3X0H0	C3426	15-jun-12	Call	EUR 15.00	0.500	EUR 15.62	1.0000	€ 0.31
COBA - AMZ 06.12	Amazon	DE000CM3X8F7	C3624	15-jun-12	Call	USD 175.00	0.050	USD 218.35	1.2657	€ 1.71
COBA - AMZ 06.12	Amazon	DE000CM3X8G5	C3625	15-jun-12	Call	USD 225.00	0.050	USD 218.35	1.2657	€ 0.00
COBA - AMZ 06.12	Amazon	DE000CM3X8H3	C3626	15-jun-12	Put	USD 175.00	0.050	USD 218.35	1.2657	€ 0.00
COBA - ANT 06.12	Antena 3 de TV S	DE000CM3X0J6	C3427	15-jun-12	Call	EUR 4.50	0.500	EUR 3.18	1.0000	€ 0.00

Nombre	Subyacente	ISIN	Codigo SIBE	Vencimiento	Put/ Call	Strike	Ratio	Precio liquidación	FX-Rate	Importe liquidación		
COBA - ANT 06.12	Antena 3 de TV S	DE000CM3X0K4	C3428	15-jun-12	Call	EUR	5.00	0.500	EUR	3.18	1.0000	€ 0.00
COBA - AAP 06.12	Apple Computer	DE000CM3X8J9	C3630	15-jun-12	Put	USD	360.00	0.020	USD	574.13	1.2657	€ 0.00
COBA - AAP 06.12	Apple Computer	DE000CM3X8K7	C3627	15-jun-12	Call	USD	380.00	0.020	USD	574.13	1.2657	€ 3.07
COBA - AAP 06.12	Apple Computer	DE000CM3X8L5	C3628	15-jun-12	Call	USD	430.00	0.020	USD	574.13	1.2657	€ 2.28
COBA - AAP 06.12	Apple Computer	DE000CM3X8M3	C3629	15-jun-12	Call	USD	470.00	0.020	USD	574.13	1.2657	€ 1.65
COBA - AAP 06.12	Apple Computer	DE000CM3Y809	C5402	15-jun-12	Call	USD	650.00	0.020	USD	574.13	1.2657	€ 0.00
COBA - MT 06.12	ArcelorMittal	DE000CM3X6B0	C3631	15-jun-12	Call	EUR	14.00	0.200	EUR	11.56	1.0000	€ 0.00
COBA - MT 06.12	ArcelorMittal	DE000CM3X6C8	C3632	15-jun-12	Call	EUR	16.00	0.200	EUR	11.56	1.0000	€ 0.00
COBA - MT 06.12	ArcelorMittal	DE000CM3X6D6	C3633	15-jun-12	Call	EUR	18.00	0.200	EUR	11.56	1.0000	€ 0.00
COBA - MT 06.12	ArcelorMittal	DE000CM3X6E4	C3634	15-jun-12	Put	EUR	15.00	0.200	EUR	11.56	1.0000	€ 0.69
COBA - AXA 06.12	Axa	DE000CM3X6F1	C3635	15-jun-12	Call	EUR	9.00	0.500	EUR	9.89	1.0000	€ 0.45
COBA - AXA 06.12	Axa	DE000CM3X6G9	C3636	15-jun-12	Call	EUR	11.00	0.500	EUR	9.89	1.0000	€ 0.00
COBA - AXA 06.12	Axa	DE000CM3X6H7	C3637	15-jun-12	Call	EUR	14.00	0.500	EUR	9.89	1.0000	€ 0.00
COBA - AXA 06.12	Axa	DE000CM3X6J3	C3638	15-jun-12	Put	EUR	9.00	0.500	EUR	9.89	1.0000	€ 0.00
COBA - SAB 06.12	Banco de Sabadell	DE000CM3X0L2	C3467	15-jun-12	Call	EUR	2.16	1.159	EUR	1.42	1.0000	€ 0.00
COBA - SAB 06.12	Banco de Sabadell	DE000CM3X0M0	C3468	15-jun-12	Call	EUR	2.59	1.159	EUR	1.42	1.0000	€ 0.00
COBA - POP 06.12	Banco Popular Espanol	DE000CM3X0N8	C3469	15-jun-12	Call	EUR	3.00	1.000	EUR	1.69	1.0000	€ 0.00
COBA - POP 06.12	Banco Popular Espanol	DE000CM3X0P3	C3470	15-jun-12	Call	EUR	3.50	1.000	EUR	1.69	1.0000	€ 0.00
COBA - POP 06.12	Banco Popular Espanol	DE000CM3X0Q1	C3471	15-jun-12	Call	EUR	4.00	1.000	EUR	1.69	1.0000	€ 0.00
COBA - POP 06.12	Banco Popular Espanol	DE000CM3X0R9	C3472	15-jun-12	Call	EUR	4.50	1.000	EUR	1.69	1.0000	€ 0.00
COBA - POP 06.12	Banco Popular Espanol	DE000CM3X0S7	C3473	15-jun-12	Put	EUR	2.50	1.000	EUR	1.69	1.0000	€ 0.81
COBA - POP 06.12	Banco Popular Espanol	DE000CM3X0T5	C3474	15-jun-12	Put	EUR	3.50	1.000	EUR	1.69	1.0000	€ 1.81
COBA - SAN 06.12	Banco Santander SA	DE000CM3W6B1	C1611	15-jun-12	Call	EUR	5.00	0.500	EUR	4.92	1.0000	€ 0.00
COBA - SAN 06.12	Banco Santander SA	DE000CM3W6C9	C1612	15-jun-12	Call	EUR	5.50	0.500	EUR	4.92	1.0000	€ 0.00
COBA - SAN 06.12	Banco Santander SA	DE000CM3W6D7	C1613	15-jun-12	Call	EUR	6.00	0.500	EUR	4.92	1.0000	€ 0.00
COBA - SAN 06.12	Banco Santander SA	DE000CM3W6E5	C1614	15-jun-12	Call	EUR	6.50	0.500	EUR	4.92	1.0000	€ 0.00
COBA - SAN 06.12	Banco Santander SA	DE000CM3W6F2	C1615	15-jun-12	Call	EUR	7.00	0.500	EUR	4.92	1.0000	€ 0.00
COBA - SAN 06.12	Banco Santander SA	DE000CM3W6G0	C1616	15-jun-12	Call	EUR	7.50	0.500	EUR	4.92	1.0000	€ 0.00
COBA - SAN 06.12	Banco Santander SA	DE000CM3W6H8	C1617	15-jun-12	Call	EUR	8.00	0.500	EUR	4.92	1.0000	€ 0.00
COBA - SAN 06.12	Banco Santander SA	DE000CM3X132	C3487	15-jun-12	Put	EUR	4.50	0.500	EUR	4.92	1.0000	€ 0.00
COBA - SAN 06.12	Banco Santander SA	DE000CM3X140	C3491	15-jun-12	Put	EUR	5.00	0.500	EUR	4.92	1.0000	€ 0.04
COBA - SAN 06.12	Banco Santander SA	DE000CM3X157	C3495	15-jun-12	Put	EUR	5.50	0.500	EUR	4.92	1.0000	€ 0.29

Nombre	Subyacente	ISIN	Codigo SIBE	Vencimiento	Put/ Call	Strike	Ratio	Precio liquidación	FX-Rate	Importe liquidación		
COBA - SAN 06.12	Banco Santander SA	DE000CM3X165	C3499	15-jun-12	Put	EUR	6.00	0.500	EUR	4.92	1.0000	€ 0.54
COBA - SAN 06.12	Banco Santander SA	DE000CM3X173	C3501	15-jun-12	Put	EUR	6.50	0.500	EUR	4.92	1.0000	€ 0.79
COBA - BAC 06.12	Bank of America	DE000CM3X8N1	C3639	15-jun-12	Call	USD	5.00	0.500	USD	7.90	1.2657	€ 1.15
COBA - BAC 06.12	Bank of America	DE000CM3X8P6	C3640	15-jun-12	Call	USD	7.00	0.500	USD	7.90	1.2657	€ 0.36
COBA - BAC 06.12	Bank of America	DE000CM3X8Q4	C3641	15-jun-12	Call	USD	9.00	0.500	USD	7.90	1.2657	€ 0.00
COBA - BAC 06.12	Bank of America	DE000CM3X8R2	C3642	15-jun-12	Put	USD	6.00	0.500	USD	7.90	1.2657	€ 0.00
COBA - BAC 06.12	Bank of America	DE000CM3Y8D1	C5429	15-jun-12	Call	USD	11.00	0.500	USD	7.90	1.2657	€ 0.00
COBA - BKIA 06.12	BANKIA SA	DE000CM3X1N6	C3503	15-jun-12	Call	EUR	3.50	1.000	EUR	0.92	1.0000	€ 0.00
COBA - BKIA 06.12	BANKIA SA	DE000CM3X1P1	C3504	15-jun-12	Call	EUR	4.00	1.000	EUR	0.92	1.0000	€ 0.00
COBA - BKIA 06.12	BANKIA SA	DE000CM3X1Q9	C3505	15-jun-12	Call	EUR	4.50	1.000	EUR	0.92	1.0000	€ 0.00
COBA - BAN 06.12	Bankinter	DE000CM3X1R7	C3509	15-jun-12	Put	EUR	4.00	1.000	EUR	2.49	1.0000	€ 1.51
COBA - BAN 06.12	Bankinter	DE000CM3X1S5	C3506	15-jun-12	Call	EUR	4.00	1.000	EUR	2.49	1.0000	€ 0.00
COBA - BAN 06.12	Bankinter	DE000CM3X1T3	C3507	15-jun-12	Call	EUR	4.50	1.000	EUR	2.49	1.0000	€ 0.00
COBA - BAN 06.12	Bankinter	DE000CM3X1U1	C3508	15-jun-12	Call	EUR	5.00	1.000	EUR	2.49	1.0000	€ 0.00
COBA - BARC 06.12	Barclays PLC	DE000CM3X7E2	C3643	15-jun-12	Call	GBP	2.00	1.000	GBP	2.01	0.8066	€ 0.01
COBA - BARC 06.12	Barclays PLC	DE000CM3X7F9	C3644	15-jun-12	Call	GBP	2.50	1.000	GBP	2.01	0.8066	€ 0.00
COBA - BARC 06.12	Barclays PLC	DE000CM3X7G7	C3645	15-jun-12	Put	GBP	1.75	1.000	GBP	2.01	0.8066	€ 0.00
COBA - BBV 06.12	BBVA	DE000CM3W7Y1	C1666	15-jun-12	Call	EUR	5.00	0.500	EUR	5.25	1.0000	€ 0.13
COBA - BBV 06.12	BBVA	DE000CM3W7Z8	C1667	15-jun-12	Call	EUR	5.50	0.500	EUR	5.25	1.0000	€ 0.00
COBA - BBV 06.12	BBVA	DE000CM3W803	C1668	15-jun-12	Call	EUR	6.00	0.500	EUR	5.25	1.0000	€ 0.00
COBA - BBV 06.12	BBVA	DE000CM3W811	C1669	15-jun-12	Call	EUR	6.50	0.500	EUR	5.25	1.0000	€ 0.00
COBA - BBV 06.12	BBVA	DE000CM3W829	C1670	15-jun-12	Call	EUR	7.00	0.500	EUR	5.25	1.0000	€ 0.00
COBA - BBV 06.12	BBVA	DE000CM3W837	C1671	15-jun-12	Call	EUR	8.00	0.500	EUR	5.25	1.0000	€ 0.00
COBA - BBV 06.12	BBVA	DE000CM3W845	C1672	15-jun-12	Call	EUR	9.00	0.500	EUR	5.25	1.0000	€ 0.00
COBA - BBV 06.12	BBVA	DE000CM3X256	C3447	15-jun-12	Put	EUR	5.00	0.500	EUR	5.25	1.0000	€ 0.00
COBA - BBV 06.12	BBVA	DE000CM3X264	C3452	15-jun-12	Put	EUR	5.50	0.500	EUR	5.25	1.0000	€ 0.12
COBA - BBV 06.12	BBVA	DE000CM3X272	C3457	15-jun-12	Put	EUR	6.00	0.500	EUR	5.25	1.0000	€ 0.37
COBA - BBV 06.12	BBVA	DE000CM3X280	C3462	15-jun-12	Put	EUR	6.50	0.500	EUR	5.25	1.0000	€ 0.62
COBA - BBV 06.12	BBVA	DE000CM3X298	C3444	15-jun-12	Put	EUR	4.50	0.500	EUR	5.25	1.0000	€ 0.00
COBA - BBV 06.12	BBVA	DE000CM3XQ89	C5139	15-jun-12	Put	EUR	7.00	0.500	EUR	5.25	1.0000	€ 0.87
COBA - BNP 06.12	BNP Paribas	DE000CM3X6K1	C3646	15-jun-12	Call	EUR	30.00	0.100	EUR	29.48	1.0000	€ 0.00
COBA - BNP 06.12	BNP Paribas	DE000CM3X6L9	C3647	15-jun-12	Call	EUR	35.00	0.100	EUR	29.48	1.0000	€ 0.00
COBA - BNP 06.12	BNP Paribas	DE000CM3X6M7	C3648	15-jun-12	Call	EUR	40.00	0.100	EUR	29.48	1.0000	€ 0.00
COBA - BNP 06.12	BNP Paribas	DE000CM3X6N5	C3649	15-jun-12	Put	EUR	25.00	0.100	EUR	29.48	1.0000	€ 0.00
COBA - BME 06.12	Bolsas y Merca E	DE000CM3X2Z8	C3510	15-jun-12	Call	EUR	19.56	0.205	EUR	15.49	1.0000	€ 0.00
COBA - BME 06.12	Bolsas y Merca E	DE000CM3X306	C3511	15-jun-12	Call	EUR	21.52	0.205	EUR	15.49	1.0000	€ 0.00

Nombre	Subyacente	ISIN	Codigo SIBE	Vencimiento	Put/ Call	Strike	Ratio	Precio liquidación	FX-Rate	Importe liquidación		
COBA - BME 06.12	Bolsas y Merca E	DE000CM3X314	C3512	15-jun-12	Call	EUR	23.48	0.205	EUR	15.49	1.0000	€ 0.00
COBA - BP 06.12	BP Plc	DE000CM3X7H5	C3650	15-jun-12	Call	GBP	4.50	1.000	GBP	4.24	0.8066	€ 0.00
COBA - BP 06.12	BP Plc	DE000CM3X7J1	C3652	15-jun-12	Put	GBP	4.50	1.000	GBP	4.24	0.8066	€ 0.33
COBA - BP 06.12	BP Plc	DE000CM3X7K9	C3651	15-jun-12	Call	GBP	5.50	1.000	GBP	4.24	0.8066	€ 0.00
COBA - CABK 06.12	CaixaBank	DE000CM3X322	C3513	15-jun-12	Call	EUR	3.75	1.000	EUR	2.41	1.0000	€ 0.00
COBA - CABK 06.12	CaixaBank	DE000CM3X330	C3514	15-jun-12	Call	EUR	4.25	1.000	EUR	2.41	1.0000	€ 0.00
COBA - CABK 06.12	CaixaBank	DE000CM3X348	C3515	15-jun-12	Put	EUR	3.50	1.000	EUR	2.41	1.0000	€ 1.09
COBA - C 06.12	Citigroup	DE000CM3X8S0	C3653	15-jun-12	Call	USD	25.00	0.100	USD	28.31	1.2657	€ 0.26
COBA - C 06.12	Citigroup	DE000CM3X8T8	C3657	15-jun-12	Put	USD	30.00	0.100	USD	28.31	1.2657	€ 0.13
COBA - C 06.12	Citigroup	DE000CM3X8U6	C3654	15-jun-12	Call	USD	30.00	0.100	USD	28.31	1.2657	€ 0.00
COBA - C 06.12	Citigroup	DE000CM3X8V4	C3655	15-jun-12	Call	USD	35.00	0.100	USD	28.31	1.2657	€ 0.00
COBA - C 06.12	Citigroup	DE000CM3X8W2	C3656	15-jun-12	Call	USD	40.00	0.100	USD	28.31	1.2657	€ 0.00
COBA - DAX 06.12	DAX 30	DE000CM3WV83	C3730	15-jun-12	Put	EUR	5,500.00	0.002	EUR	6229.41	1.0000	€ 0.00
COBA - DAX 06.12	DAX 30	DE000CM3WV91	C3722	15-jun-12	Call	EUR	5,500.00	0.002	EUR	6229.41	1.0000	€ 1.46
COBA - DAX 06.12	DAX 30	DE000CM3WW09	C3723	15-jun-12	Call	EUR	6,000.00	0.002	EUR	6229.41	1.0000	€ 0.46
COBA - DAX 06.12	DAX 30	DE000CM3WW17	C3726	15-jun-12	Call	EUR	6,500.00	0.002	EUR	6229.41	1.0000	€ 0.00
COBA - DAX 06.12	DAX 30	DE000CM3WW25	C3731	15-jun-12	Put	EUR	6,500.00	0.002	EUR	6229.41	1.0000	€ 0.54
COBA - DAX 06.12	DAX 30	DE000CM3WW33	C3727	15-jun-12	Call	EUR	7,000.00	0.002	EUR	6229.41	1.0000	€ 0.00
COBA - DAX 06.12	DAX 30	DE000CM3XG99	C5602	15-jun-12	Call	EUR	7,500.00	0.002	EUR	6229.41	1.0000	€ 0.00
COBA - DAX 06.12	DAX 30	DE000CM3XH23	C5605	15-jun-12	Put	EUR	6,000.00	0.002	EUR	6229.41	1.0000	€ 0.00
COBA - OLEO 06.12	DEOLEO S.A.	DE000CM3W8C5	C1680	15-jun-12	Call	EUR	0.30	1.000	EUR	0.32	1.0000	€ 0.02
COBA - OLEO 06.12	DEOLEO S.A.	DE000CM3W8D3	C1681	15-jun-12	Call	EUR	0.40	1.000	EUR	0.32	1.0000	€ 0.00
COBA - OLEO 06.12	DEOLEO S.A.	DE000CM3X355	C3518	15-jun-12	Call	EUR	0.60	1.000	EUR	0.32	1.0000	€ 0.00
COBA - DBK 06.12	Deutsche Bank	DE000CM3X6P0	C3658	15-jun-12	Call	EUR	25.00	0.100	EUR	28.48	1.0000	€ 0.35
COBA - DBK 06.12	Deutsche Bank	DE000CM3X6Q8	C3659	15-jun-12	Call	EUR	30.00	0.100	EUR	28.48	1.0000	€ 0.00
COBA - DBK 06.12	Deutsche Bank	DE000CM3X6R6	C3660	15-jun-12	Call	EUR	35.00	0.100	EUR	28.48	1.0000	€ 0.00
COBA - DTE 06.12	Deutsche Telekom	DE000CM3X6S4	C3661	15-jun-12	Call	EUR	9.00	1.000	EUR	8.12	1.0000	€ 0.00
COBA - DTE 06.12	Deutsche Telekom	DE000CM3X6T2	C3662	15-jun-12	Call	EUR	10.00	1.000	EUR	8.12	1.0000	€ 0.00
COBA - DTE 06.12	Deutsche Telekom	DE000CM3X6U0	C3663	15-jun-12	Put	EUR	8.00	1.000	EUR	8.12	1.0000	€ 0.00
COBA - DIA 06.12	DIA	DE000CM3W8E1	C1682	15-jun-12	Call	EUR	3.00	1.000	EUR	3.53	1.0000	€ 0.53
COBA - DIA 06.12	DIA	DE000CM3W8F8	C1683	15-jun-12	Call	EUR	3.50	1.000	EUR	3.53	1.0000	€ 0.03
COBA - DIA 06.12	DIA	DE000CM3X363	C3519	15-jun-12	Call	EUR	4.00	1.000	EUR	3.53	1.0000	€ 0.00
COBA - SX5E 06.12	Dow Jones EURO STOXX 50	DE000CM3WZ55	C3742	15-jun-12	Put	EUR	2,250.00	0.002	EUR	2181.23	1.0000	€ 0.14
COBA - SX5E 06.12	Dow Jones EURO STOXX 50	DE000CM3WZ63	C3739	15-jun-12	Call	EUR	2,250.00	0.002	EUR	2181.23	1.0000	€ 0.00

Nombre	Subyacente	ISIN	Codigo SIBE	Vencimiento	Put/ Call	Strike	Ratio	Precio liquidación	FX-Rate	Importe liquidación
COBA - SX5E 06.12	Dow Jones EURO STOXX 50	DE000CM3WZ71	C3740	15-jun-12	Call	EUR 2,500.00	0.002	EUR 2181.23	1.0000	€ 0.00
COBA - SX5E 06.12	Dow Jones EURO STOXX 50	DE000CM3WZ89	C3741	15-jun-12	Call	EUR 2,750.00	0.002	EUR 2181.23	1.0000	€ 0.00
COBA - DJIA 06.12	Dow Jones Industrial	DE000CM3X819	C3737	15-jun-12	Put	USD #####	0.001	USD #####	1.2657	€ 0.00
COBA - DJIA 06.12	Dow Jones Industrial	DE000CM3X827	C3738	15-jun-12	Put	USD #####	0.001	USD #####	1.2657	€ 0.00
COBA - DJIA 06.12	Dow Jones Industrial	DE000CM3X835	C3734	15-jun-12	Call	USD #####	0.001	USD #####	1.2657	€ 1.40
COBA - DJIA 06.12	Dow Jones Industrial	DE000CM3X843	C3735	15-jun-12	Call	USD #####	0.001	USD #####	1.2657	€ 0.61
COBA - DJIA 06.12	Dow Jones Industrial	DE000CM3X850	C3736	15-jun-12	Call	USD #####	0.001	USD #####	1.2657	€ 0.00
COBA - AEA 06.12	Ebro Foods	DE000CM3W8G6	C1684	15-jun-12	Call	EUR 12.93	0.503	EUR 13.04	1.0000	€ 0.05
COBA - AEA 06.12	Ebro Foods	DE000CM3W8H4	C1685	15-jun-12	Call	EUR 13.93	0.503	EUR 13.04	1.0000	€ 0.00
COBA - AEA 06.12	Ebro Foods	DE000CM3X371	C3520	15-jun-12	Call	EUR 16.00	0.500	EUR 13.04	1.0000	€ 0.00
COBA - ENG 06.12	Enagas	DE000CM3W8J0	C1686	15-jun-12	Call	EUR 13.00	0.500	EUR 13.58	1.0000	€ 0.29
COBA - ENG 06.12	Enagas	DE000CM3W8K8	C1687	15-jun-12	Call	EUR 14.00	0.500	EUR 13.58	1.0000	€ 0.00
COBA - ENG 06.12	Enagas	DE000CM3W8L6	C1688	15-jun-12	Call	EUR 15.00	0.500	EUR 13.58	1.0000	€ 0.00
COBA - ELE 06.12	Endesa	DE000CM3W8M4	C1689	15-jun-12	Call	EUR 17.00	0.500	EUR 12.87	1.0000	€ 0.00
COBA - ELE 06.12	Endesa	DE000CM3W8N2	C1690	15-jun-12	Call	EUR 19.00	0.500	EUR 12.87	1.0000	€ 0.00
COBA - ELE 06.12	Endesa	DE000CM3W8P7	C1691	15-jun-12	Call	EUR 21.00	0.500	EUR 12.87	1.0000	€ 0.00
COBA - XOM 06.12	Exxon Mobil Corp	DE000CM3Y8S9	C5458	15-jun-12	Call	USD 85.00	0.100	USD 83.22	1.2657	€ 0.00
COBA - XOM 06.12	Exxon Mobil Corp	DE000CM3Y8T7	C5459	15-jun-12	Call	USD 87.00	0.100	USD 83.22	1.2657	€ 0.00
COBA - XOM 06.12	Exxon Mobil Corp	DE000CM3Y8W1	C5462	15-jun-12	Put	USD 80.00	0.100	USD 83.22	1.2657	€ 0.00
COBA - EZEN 06.12	Ezentis SA	DE000CM3W8Q5	C1692	15-jun-12	Call	EUR 0.15	2.000	EUR 0.15	1.0000	€ 0.00
COBA - EZEN 06.12	Ezentis SA	DE000CM3W8R3	C1693	15-jun-12	Call	EUR 0.20	2.000	EUR 0.15	1.0000	€ 0.00
COBA - EZEN 06.12	Ezentis SA	DE000CM3X389	C3521	15-jun-12	Call	EUR 0.25	2.000	EUR 0.15	1.0000	€ 0.00
COBA - EZEN 06.12	Ezentis SA	DE000CM3X397	C3522	15-jun-12	Call	EUR 0.30	2.000	EUR 0.15	1.0000	€ 0.00
COBA - FER 06.12	Ferrovial	DE000CM3X3A9	C3543	15-jun-12	Call	EUR 9.00	0.500	EUR 8.15	1.0000	€ 0.00
COBA - FER 06.12	Ferrovial	DE000CM3X3B7	C3544	15-jun-12	Call	EUR 10.00	0.500	EUR 8.15	1.0000	€ 0.00
COBA - FER 06.12	Ferrovial	DE000CM3X3C5	C3545	15-jun-12	Call	EUR 11.00	0.500	EUR 8.15	1.0000	€ 0.00
COBA - FCC 06.12	Fomento De Construcciones Y Contratas	DE000CM3X3D3	C3523	15-jun-12	Call	EUR 19.00	0.500	EUR 9.91	1.0000	€ 0.00
COBA - FCC 06.12	Fomento De Construcciones Y Contratas	DE000CM3X3E1	C3524	15-jun-12	Call	EUR 21.00	0.500	EUR 9.91	1.0000	€ 0.00
COBA - FCC 06.12	Fomento De Construcciones Y Contratas	DE000CM3X3F8	C3525	15-jun-12	Call	EUR 23.00	0.500	EUR 9.91	1.0000	€ 0.00

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COBA - FCC 06.12	Fomento De Construcciones Y Contratas	DE000CM3X3G6	C3526	15-jun-12	Put	EUR	19.00	0.500	EUR	9.91	1.0000	€ 4.55
COBA - FTE 06.12	France Telecom	DE000CM3X6V8	C3664	15-jun-12	Call	EUR	12.00	0.200	EUR	9.80	1.0000	€ 0.00
COBA - FTE 06.12	France Telecom	DE000CM3X6W6	C3665	15-jun-12	Call	EUR	14.00	0.200	EUR	9.80	1.0000	€ 0.00
COBA - FTE 06.12	France Telecom	DE000CM3X6X4	C3666	15-jun-12	Put	EUR	11.00	0.200	EUR	9.80	1.0000	€ 0.24
COBA - GAM 06.12	Gamesa	DE000CM3X3H4	C3527	15-jun-12	Call	EUR	3.00	0.500	EUR	1.49	1.0000	€ 0.00
COBA - GAM 06.12	Gamesa	DE000CM3X3J0	C3529	15-jun-12	Call	EUR	3.50	0.500	EUR	1.49	1.0000	€ 0.00
COBA - GAM 06.12	Gamesa	DE000CM3X3K8	C3531	15-jun-12	Call	EUR	4.00	0.500	EUR	1.49	1.0000	€ 0.00
COBA - GAM 06.12	Gamesa	DE000CM3X3L6	C3533	15-jun-12	Call	EUR	4.50	0.500	EUR	1.49	1.0000	€ 0.00
COBA - GAM 06.12	Gamesa	DE000CM3X3M4	C3535	15-jun-12	Put	EUR	2.50	0.500	EUR	1.49	1.0000	€ 0.51
COBA - GAM 06.12	Gamesa	DE000CM3Y0B2	C5242	15-jun-12	Call	EUR	2.75	1.000	EUR	1.49	1.0000	€ 0.00
COBA - GAS 06.12	Gas Natural	DE000CM3X3T9	C3537	15-jun-12	Call	EUR	13.00	0.500	EUR	9.33	1.0000	€ 0.00
COBA - GAS 06.12	Gas Natural	DE000CM3X3U7	C3538	15-jun-12	Call	EUR	15.00	0.500	EUR	9.33	1.0000	€ 0.00
COBA - GAS 06.12	Gas Natural	DE000CM3X3V5	C3539	15-jun-12	Put	EUR	11.00	0.500	EUR	9.33	1.0000	€ 0.83
COBA - XAU 06.12	Gold	DE000CM3X7L7	C3757	15-jun-12	Put	USD	1,400.00	0.010	USD	1622.25	1.2633	€ 0.00
COBA - XAU 06.12	Gold	DE000CM3X7M5	C3752	15-jun-12	Call	USD	1,400.00	0.010	USD	1622.25	1.2633	€ 1.76
COBA - XAU 06.12	Gold	DE000CM3X7N3	C3758	15-jun-12	Put	USD	1,600.00	0.010	USD	1622.25	1.2633	€ 0.00
COBA - XAU 06.12	Gold	DE000CM3X7P8	C3753	15-jun-12	Call	USD	1,600.00	0.010	USD	1622.25	1.2633	€ 0.18
COBA - XAU 06.12	Gold	DE000CM3X7Q6	C3754	15-jun-12	Call	USD	1,700.00	0.010	USD	1622.25	1.2633	€ 0.00
COBA - XAU 06.12	Gold	DE000CM3X7R4	C3755	15-jun-12	Call	USD	1,800.00	0.010	USD	1622.25	1.2633	€ 0.00
COBA - XAU 06.12	Gold	DE000CM3X7S2	C3759	15-jun-12	Put	USD	1,800.00	0.010	USD	1622.25	1.2633	€ 1.41
COBA - XAU 06.12	Gold	DE000CM3X7T0	C3756	15-jun-12	Call	USD	1,900.00	0.010	USD	1622.25	1.2633	€ 0.00
COBA - GOO 06.12	Google	DE000CM3X8X0	C3670	15-jun-12	Put	USD	600.00	0.010	USD	564.51	1.2657	€ 0.28
COBA - GOO 06.12	Google	DE000CM3X8Y8	C3667	15-jun-12	Call	USD	600.00	0.010	USD	564.51	1.2657	€ 0.00
COBA - GOO 06.12	Google	DE000CM3X8Z5	C3668	15-jun-12	Call	USD	650.00	0.010	USD	564.51	1.2657	€ 0.00
COBA - GOO 06.12	Google	DE000CM3X900	C3669	15-jun-12	Call	USD	700.00	0.010	USD	564.51	1.2657	€ 0.00
COBA - GRF 06.12	Grifols SA	DE000CM3X3W3	C3540	15-jun-12	Call	EUR	13.00	0.500	EUR	19.96	1.0000	€ 3.48
COBA - GRF 06.12	Grifols SA	DE000CM3X3X1	C3541	15-jun-12	Call	EUR	15.00	0.500	EUR	19.96	1.0000	€ 2.48
COBA - GRF 06.12	Grifols SA	DE000CM3X3Y9	C3542	15-jun-12	Put	EUR	13.00	0.500	EUR	19.96	1.0000	€ 0.00
COBA - IBE 06.12	Iberdrola SA	DE000CM3X3Z6	C3554	15-jun-12	Put	EUR	4.00	1.000	EUR	3.50	1.0000	€ 0.50
COBA - IBE 06.12	Iberdrola SA	DE000CM3X405	C3556	15-jun-12	Put	EUR	5.00	1.000	EUR	3.50	1.0000	€ 1.50
COBA - IBE 06.12	Iberdrola SA	DE000CM3X413	C3546	15-jun-12	Call	EUR	5.00	1.000	EUR	3.50	1.0000	€ 0.00
COBA - IBE 06.12	Iberdrola SA	DE000CM3X421	C3548	15-jun-12	Call	EUR	5.50	1.000	EUR	3.50	1.0000	€ 0.00
COBA - IBE 06.12	Iberdrola SA	DE000CM3X439	C3550	15-jun-12	Call	EUR	6.00	1.000	EUR	3.50	1.0000	€ 0.00
COBA - IBE 06.12	Iberdrola SA	DE000CM3X447	C3552	15-jun-12	Call	EUR	6.50	1.000	EUR	3.50	1.0000	€ 0.00

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COBA - IBEX 06.12	IBEX	DE000CM3W449	C1984	15-jun-12	Put	EUR 7,000.00	0.001	EUR 6719.00	1.0000	€ 0.28
COBA - IBEX 06.12	IBEX	DE000CM3W456	C1985	15-jun-12	Put	EUR 7,500.00	0.001	EUR 6719.00	1.0000	€ 0.78
COBA - IBEX 06.12	IBEX	DE000CM3W464	C1986	15-jun-12	Call	EUR 7,500.00	0.001	EUR 6719.00	1.0000	€ 0.00
COBA - IBEX 06.12	IBEX	DE000CM3W472	C1987	15-jun-12	Put	EUR 8,000.00	0.001	EUR 6719.00	1.0000	€ 1.28
COBA - IBEX 06.12	IBEX	DE000CM3W480	C1988	15-jun-12	Call	EUR 8,000.00	0.001	EUR 6719.00	1.0000	€ 0.00
COBA - IBEX 06.12	IBEX	DE000CM3W498	C1989	15-jun-12	Put	EUR 8,500.00	0.001	EUR 6719.00	1.0000	€ 1.78
COBA - IBEX 06.12	IBEX	DE000CM3W4A8	C1990	15-jun-12	Call	EUR 8,500.00	0.001	EUR 6719.00	1.0000	€ 0.00
COBA - IBEX 06.12	IBEX	DE000CM3W4B6	C1991	15-jun-12	Call	EUR 9,000.00	0.001	EUR 6719.00	1.0000	€ 0.00
COBA - IBEX 06.12	IBEX	DE000CM3W4C4	C1992	15-jun-12	Put	EUR 9,000.00	0.001	EUR 6719.00	1.0000	€ 2.28
COBA - IBEX 06.12	IBEX	DE000CM3W4D2	C1993	15-jun-12	Call	EUR 9,500.00	0.001	EUR 6719.00	1.0000	€ 0.00
COBA - IBEX 06.12	IBEX	DE000CM3W4E0	C1994	15-jun-12	Put	EUR 9,500.00	0.001	EUR 6719.00	1.0000	€ 2.78
COBA - IBEX 06.12	IBEX	DE000CM3W4F7	C1995	15-jun-12	Call	EUR #####	0.001	EUR 6719.00	1.0000	€ 0.00
COBA - IBEX 06.12	IBEX	DE000CM3W4G5	C1996	15-jun-12	Put	EUR #####	0.001	EUR 6719.00	1.0000	€ 3.28
COBA - IBEX 06.12	IBEX	DE000CM3W4H3	C1997	15-jun-12	Call	EUR #####	0.001	EUR 6719.00	1.0000	€ 0.00
COBA - IBEX 06.12	IBEX	DE000CM3WX40	C3703	15-jun-12	Call	EUR 8,750.00	0.001	EUR 6719.00	1.0000	€ 0.00
COBA - IBEX 06.12	IBEX	DE000CM3WX57	C3717	15-jun-12	Put	EUR 8,750.00	0.001	EUR 6719.00	1.0000	€ 2.03
COBA - IBEX 06.12	IBEX	DE000CM3X9B4	C5510	15-jun-12	Call	EUR 7,000.00	0.001	EUR 6719.00	1.0000	€ 0.00
COBA - IBEX 06.12	IBEX	DE000CM3XA46	C5537	15-jun-12	Call	EUR 8,250.00	0.001	EUR 6719.00	1.0000	€ 0.00
COBA - IBEX 06.12	IBEX	DE000CM3XC44	C5557	15-jun-12	Put	EUR 6,500.00	0.001	EUR 6719.00	1.0000	€ 0.00
COBA - IBEX 06.12	IBEX	DE000CM3XF58	C5588	15-jun-12	Put	EUR 8,250.00	0.001	EUR 6719.00	1.0000	€ 1.53
COBA - ITX 06.12	Inditex	DE000CM3X4B5	C3564	15-jun-12	Put	EUR 60.00	0.200	EUR 76.10	1.0000	€ 0.00
COBA - ITX 06.12	Inditex	DE000CM3X4C3	C3561	15-jun-12	Call	EUR 65.00	0.200	EUR 76.10	1.0000	€ 2.22
COBA - ITX 06.12	Inditex	DE000CM3X4D1	C3562	15-jun-12	Call	EUR 70.00	0.200	EUR 76.10	1.0000	€ 1.22
COBA - ITX 06.12	Inditex	DE000CM3X4E9	C3563	15-jun-12	Call	EUR 75.00	0.200	EUR 76.10	1.0000	€ 0.22
COBA - IDR 06.12	Indra Sistemas	DE000CM3X4F6	C3558	15-jun-12	Call	EUR 10.00	0.500	EUR 7.02	1.0000	€ 0.00
COBA - IDR 06.12	Indra Sistemas	DE000CM3X4G4	C3559	15-jun-12	Call	EUR 12.00	0.500	EUR 7.02	1.0000	€ 0.00
COBA - IDR 06.12	Indra Sistemas	DE000CM3X4H2	C3560	15-jun-12	Put	EUR 10.00	0.500	EUR 7.02	1.0000	€ 1.49
COBA - INN 06.12	ING	DE000CM3X6Y2	C3672	15-jun-12	Call	EUR 8.00	0.500	EUR 4.96	1.0000	€ 0.00
COBA - INN 06.12	ING	DE000CM3X6Z9	C3671	15-jun-12	Call	EUR 6.50	0.500	EUR 4.96	1.0000	€ 0.00
COBA - INN 06.12	ING	DE000CM3X702	C3673	15-jun-12	Put	EUR 6.00	0.500	EUR 4.96	1.0000	€ 0.52
COBA - ICAG 06.12	International Consolidated Airlines Group SA	DE000CM3X4J8	C3568	15-jun-12	Put	EUR 1.75	1.000	EUR 1.81	1.0000	€ 0.00
COBA - ICAG 06.12	International Consolidated Airlines Group SA	DE000CM3X4K6	C3565	15-jun-12	Call	EUR 1.75	1.000	EUR 1.81	1.0000	€ 0.06

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COBA - ICAG 06.12	International Consolidated Airlines Group SA	DE000CM3X4L4	C3566	15-jun-12	Call	EUR	2.00	1.000	EUR	1.81	1.0000	€ 0.00
COBA - ICAG 06.12	International Consolidated Airlines Group SA	DE000CM3X4M2	C3567	15-jun-12	Call	EUR	2.25	1.000	EUR	1.81	1.0000	€ 0.00
COBA - JAZ 06.12	Jazztel	DE000CM3X4N0	C3570	15-jun-12	Call	EUR	4.00	2.000	EUR	4.68	1.0000	€ 1.36
COBA - JAZ 06.12	Jazztel	DE000CM3X4P5	C3571	15-jun-12	Call	EUR	4.50	2.000	EUR	4.68	1.0000	€ 0.36
COBA - JAZ 06.12	Jazztel	DE000CM3X4Q3	C3573	15-jun-12	Call	EUR	5.00	2.000	EUR	4.68	1.0000	€ 0.00
COBA - JAZ 06.12	Jazztel	DE000CM3X4R1	C3575	15-jun-12	Call	EUR	5.50	2.000	EUR	4.68	1.0000	€ 0.00
COBA - MAP 06.12	Mapfre	DE000CM3X4V3	C3516	15-jun-12	Call	EUR	2.50	1.000	EUR	1.66	1.0000	€ 0.00
COBA - MAP 06.12	Mapfre	DE000CM3X4W1	C3517	15-jun-12	Call	EUR	3.50	1.000	EUR	1.66	1.0000	€ 0.00
COBA - MCD 06.12	McDonalds Corp	DE000CM3X918	C3674	15-jun-12	Call	USD	95.00	0.100	USD	90.50	1.2657	€ 0.00
COBA - MCD 06.12	McDonalds Corp	DE000CM3X926	C3675	15-jun-12	Call	USD	105.00	0.100	USD	90.50	1.2657	€ 0.00
COBA - MCD 06.12	McDonalds Corp	DE000CM3X934	C3676	15-jun-12	Put	USD	90.00	0.100	USD	90.50	1.2657	€ 0.00
COBA - TL5 06.12	Mediaset Espana Comunicacion SA.	DE000CM3X4X9	C3576	15-jun-12	Call	EUR	4.00	1.000	EUR	4.04	1.0000	€ 0.04
COBA - TL5 06.12	Mediaset Espana Comunicacion SA.	DE000CM3X4Y7	C3577	15-jun-12	Call	EUR	5.00	1.000	EUR	4.04	1.0000	€ 0.00
COBA - TL5 06.12	Mediaset Espana Comunicacion SA.	DE000CM3X4Z4	C3578	15-jun-12	Call	EUR	6.00	1.000	EUR	4.04	1.0000	€ 0.00
COBA - MEL 06.12	Melia Hotels International SA	DE000CM3WA13	C1737	15-jun-12	Call	EUR	5.00	0.500	EUR	4.39	1.0000	€ 0.00
COBA - MEL 06.12	Melia Hotels International SA	DE000CM3WA21	C1738	15-jun-12	Call	EUR	6.00	0.500	EUR	4.39	1.0000	€ 0.00
COBA - MSF 06.12	Microsoft	DE000CM3X942	C3677	15-jun-12	Call	USD	28.00	0.500	USD	30.02	1.2657	€ 0.80
COBA - MSF 06.12	Microsoft	DE000CM3X959	C3678	15-jun-12	Call	USD	30.00	0.500	USD	30.02	1.2657	€ 0.01
COBA - MSF 06.12	Microsoft	DE000CM3X967	C3679	15-jun-12	Call	USD	32.00	0.500	USD	30.02	1.2657	€ 0.00
COBA - MSF 06.12	Microsoft	DE000CM3X975	C3680	15-jun-12	Put	USD	26.00	0.500	USD	30.02	1.2657	€ 0.00
COBA - NDX 06.12	Nasdaq-100 Index(R)	DE000CM3X868	C3743	15-jun-12	Call	USD	2,200.00	0.005	USD	2571.23	1.2657	€ 1.47
COBA - NDX 06.12	Nasdaq-100 Index(R)	DE000CM3X876	C3744	15-jun-12	Call	USD	2,400.00	0.005	USD	2571.23	1.2657	€ 0.68
COBA - NDX 06.12	Nasdaq-100 Index(R)	DE000CM3X884	C3745	15-jun-12	Call	USD	2,600.00	0.005	USD	2571.23	1.2657	€ 0.00
COBA - NDX 06.12	Nasdaq-100 Index(R)	DE000CM3X892	C3747	15-jun-12	Put	USD	2,300.00	0.005	USD	2571.23	1.2657	€ 0.00
COBA - NDX 06.12	Nasdaq-100 Index(R)	DE000CM3X8A8	C3746	15-jun-12	Put	USD	2,100.00	0.005	USD	2571.23	1.2657	€ 0.00
COBA - NH 06.12	NH Hoteles	DE000CM3WA39	C1739	15-jun-12	Call	EUR	3.25	1.000	EUR	1.83	1.0000	€ 0.00
COBA - NH 06.12	NH Hoteles	DE000CM3WA47	C1740	15-jun-12	Call	EUR	3.75	1.000	EUR	1.83	1.0000	€ 0.00
COBA - NH 06.12	NH Hoteles	DE000CM3X504	C3579	15-jun-12	Call	EUR	2.25	1.000	EUR	1.83	1.0000	€ 0.00
COBA - NOA3 06.12	Nokia	DE000CM3X710	C3681	15-jun-12	Call	EUR	4.00	0.500	EUR	1.93	1.0000	€ 0.00



Nombre	Subyacente	ISIN	Codigo SIBE	Vencimiento	Put/ Call	Strike	Ratio	Precio liquidación	FX-Rate	Importe liquidación
COBA - NOA3 06.12	Nokia	DE000CM3X728	C3682	15-jun-12	Call	EUR 5.00	0.500	EUR 1.93	1.0000	€ 0.00
COBA - NOA3 06.12	Nokia	DE000CM3X736	C3683	15-jun-12	Call	EUR 6.00	0.500	EUR 1.93	1.0000	€ 0.00
COBA - NOA3 06.12	Nokia	DE000CM3X744	C3684	15-jun-12	Put	EUR 3.50	0.500	EUR 1.93	1.0000	€ 0.79
COBA - OHL 06.12	Obrascon Huarte Lain	DE000CM3X512	C3580	15-jun-12	Call	EUR 19.00	0.200	EUR 15.02	1.0000	€ 0.00
COBA - OHL 06.12	Obrascon Huarte Lain	DE000CM3X520	C3582	15-jun-12	Call	EUR 21.00	0.200	EUR 15.02	1.0000	€ 0.00
COBA - OHL 06.12	Obrascon Huarte Lain	DE000CM3X538	C3583	15-jun-12	Call	EUR 23.00	0.200	EUR 15.02	1.0000	€ 0.00
COBA - OHL 06.12	Obrascon Huarte Lain	DE000CM3X546	C3585	15-jun-12	Call	EUR 25.00	0.200	EUR 15.02	1.0000	€ 0.00
COBA - PRS 06.12	Prisa	DE000CM3X579	C3586	15-jun-12	Call	EUR 0.50	1.000	EUR 0.41	1.0000	€ 0.00
COBA - PRS 06.12	Prisa	DE000CM3X587	C3587	15-jun-12	Call	EUR 1.00	1.000	EUR 0.41	1.0000	€ 0.00
COBA - REE 06.12	Red Electrica Corporacion SA	DE000CM3X595	C3588	15-jun-12	Call	EUR 32.00	0.500	EUR 34.06	1.0000	€ 1.03
COBA - REE 06.12	Red Electrica Corporacion SA	DE000CM3X5A4	C3589	15-jun-12	Call	EUR 34.00	0.500	EUR 34.06	1.0000	€ 0.03
COBA - REE 06.12	Red Electrica Corporacion SA	DE000CM3X5B2	C3590	15-jun-12	Call	EUR 38.00	0.500	EUR 34.06	1.0000	€ 0.00
COBA - REP 06.12	Repsol SA	DE000CM3WC11	C1757	15-jun-12	Put	EUR 17.00	0.500	EUR 12.62	1.0000	€ 2.19
COBA - REP 06.12	Repsol SA	DE000CM3WC29	C1758	15-jun-12	Call	EUR 19.00	0.500	EUR 12.62	1.0000	€ 0.00
COBA - REP 06.12	Repsol SA	DE000CM3WC37	C1759	15-jun-12	Put	EUR 20.00	0.500	EUR 12.62	1.0000	€ 3.69
COBA - REP 06.12	Repsol SA	DE000CM3WC45	C1760	15-jun-12	Call	EUR 21.00	0.500	EUR 12.62	1.0000	€ 0.00
COBA - REP 06.12	Repsol SA	DE000CM3WC52	C1761	15-jun-12	Call	EUR 23.00	0.500	EUR 12.62	1.0000	€ 0.00
COBA - REP 06.12	Repsol SA	DE000CM3X5C0	C3591	15-jun-12	Call	EUR 22.00	0.500	EUR 12.62	1.0000	€ 0.00
COBA - REP 06.12	Repsol SA	DE000CM3X5D8	C3596	15-jun-12	Put	EUR 22.00	0.500	EUR 12.62	1.0000	€ 4.69
COBA - REP 06.12	Repsol SA	DE000CM3Y2D4	C5312	15-jun-12	Put	EUR 18.00	0.500	EUR 12.62	1.0000	€ 2.69
COBA - SPX 06.12	S&P 500	DE000CM3X8B6	C3748	15-jun-12	Call	USD 1,200.00	0.010	USD 1342.84	1.2657	€ 1.13
COBA - SPX 06.12	S&P 500	DE000CM3X8C4	C3749	15-jun-12	Call	USD 1,300.00	0.010	USD 1342.84	1.2657	€ 0.34
COBA - SPX 06.12	S&P 500	DE000CM3X8D2	C3750	15-jun-12	Call	USD 1,400.00	0.010	USD 1342.84	1.2657	€ 0.00
COBA - SPX 06.12	S&P 500	DE000CM3X8E0	C3751	15-jun-12	Put	USD 1,200.00	0.010	USD 1342.84	1.2657	€ 0.00
COBA - SVO 06.12	Sacyr Vallehermoso	DE000CM3X5K3	C3598	15-jun-12	Call	EUR 3.50	0.500	EUR 1.44	1.0000	€ 0.00
COBA - SVO 06.12	Sacyr Vallehermoso	DE000CM3X5L1	C3599	15-jun-12	Call	EUR 4.50	0.500	EUR 1.44	1.0000	€ 0.00
COBA - SVO 06.12	Sacyr Vallehermoso	DE000CM3X5M9	C3600	15-jun-12	Call	EUR 5.50	0.500	EUR 1.44	1.0000	€ 0.00
COBA - XAG 06.12	Silver	DE000CM3X7U8	C3760	15-jun-12	Call	USD 29.00	0.200	USD 28.66	1.2616	€ 0.00
COBA - XAG 06.12	Silver	DE000CM3X7V6	C3761	15-jun-12	Call	USD 31.00	0.200	USD 28.66	1.2616	€ 0.00
COBA - XAG 06.12	Silver	DE000CM3X7W4	C3762	15-jun-12	Call	USD 33.00	0.200	USD 28.66	1.2616	€ 0.00
COBA - XAG 06.12	Silver	DE000CM3X7X2	C3763	15-jun-12	Call	USD 35.00	0.200	USD 28.66	1.2616	€ 0.00
COBA - XAG 06.12	Silver	DE000CM3X7Y0	C3764	15-jun-12	Call	USD 41.00	0.200	USD 28.66	1.2616	€ 0.00
COBA - XAG 06.12	Silver	DE000CM3X7Z7	C3766	15-jun-12	Put	USD 31.00	0.200	USD 28.66	1.2616	€ 0.37
COBA - XAG 06.12	Silver	DE000CM3X801	C3765	15-jun-12	Put	USD 29.00	0.200	USD 28.66	1.2616	€ 0.05

Nombre	Subyacente	ISIN	Codigo SIBE	Vencimiento	Put/ Call	Strike	Ratio	Precio liquidación	FX-Rate	Importe liquidación		
COBA - SOG 06.12	Societe Generale	DE000CM3X751	C3685	15-jun-12	Call	EUR	21.00	0.200	EUR	17.78	1.0000	€ 0.00
COBA - SOG 06.12	Societe Generale	DE000CM3X769	C3686	15-jun-12	Call	EUR	23.00	0.200	EUR	17.78	1.0000	€ 0.00
COBA - SOG 06.12	Societe Generale	DE000CM3X777	C3687	15-jun-12	Call	EUR	25.00	0.200	EUR	17.78	1.0000	€ 0.00
COBA - SOG 06.12	Societe Generale	DE000CM3X785	C3688	15-jun-12	Call	EUR	27.00	0.200	EUR	17.78	1.0000	€ 0.00
COBA - SOG 06.12	Societe Generale	DE000CM3X793	C3689	15-jun-12	Put	EUR	21.00	0.200	EUR	17.78	1.0000	€ 0.64
COBA - SLR 06.12	Solaria Energia	DE000CM3WC94	C1765	15-jun-12	Call	EUR	1.25	1.000	EUR	0.77	1.0000	€ 0.00
COBA - SLR 06.12	Solaria Energia	DE000CM3WD02	C1766	15-jun-12	Call	EUR	1.75	1.000	EUR	0.77	1.0000	€ 0.00
COBA - TRE 06.12	Tecnicas Reunidas	DE000CM3X5N7	C3601	15-jun-12	Call	EUR	26.00	0.100	EUR	31.90	1.0000	€ 0.59
COBA - TRE 06.12	Tecnicas Reunidas	DE000CM3X5P2	C3603	15-jun-12	Call	EUR	30.00	0.100	EUR	31.90	1.0000	€ 0.19
COBA - TRE 06.12	Tecnicas Reunidas	DE000CM3X5Q0	C3605	15-jun-12	Call	EUR	34.00	0.100	EUR	31.90	1.0000	€ 0.00
COBA - TRE 06.12	Tecnicas Reunidas	DE000CM3X5R8	C3606	15-jun-12	Put	EUR	28.00	0.100	EUR	31.90	1.0000	€ 0.00
COBA - TEF 06.12	Telefonica	DE000CM3WJ63	C1822	15-jun-12	Put	EUR	12.00	0.500	EUR	9.89	1.0000	€ 1.05
COBA - TEF 06.12	Telefonica	DE000CM3WJ71	C1823	15-jun-12	Call	EUR	12.00	0.500	EUR	9.89	1.0000	€ 0.00
COBA - TEF 06.12	Telefonica	DE000CM3WJ89	C1824	15-jun-12	Put	EUR	13.00	0.500	EUR	9.89	1.0000	€ 1.55
COBA - TEF 06.12	Telefonica	DE000CM3WJ97	C1825	15-jun-12	Call	EUR	13.00	0.500	EUR	9.89	1.0000	€ 0.00
COBA - TEF 06.12	Telefonica	DE000CM3WK03	C1826	15-jun-12	Put	EUR	14.00	0.500	EUR	9.89	1.0000	€ 2.05
COBA - TEF 06.12	Telefonica	DE000CM3WK11	C1827	15-jun-12	Call	EUR	14.00	0.500	EUR	9.89	1.0000	€ 0.00
COBA - TEF 06.12	Telefonica	DE000CM3WK29	C1828	15-jun-12	Put	EUR	15.00	0.500	EUR	9.89	1.0000	€ 2.55
COBA - TEF 06.12	Telefonica	DE000CM3WK37	C1829	15-jun-12	Call	EUR	15.00	0.500	EUR	9.89	1.0000	€ 0.00
COBA - TEF 06.12	Telefonica	DE000CM3WK45	C1830	15-jun-12	Call	EUR	16.00	0.500	EUR	9.89	1.0000	€ 0.00
COBA - TEF 06.12	Telefonica	DE000CM3WK52	C1831	15-jun-12	Call	EUR	17.00	0.500	EUR	9.89	1.0000	€ 0.00
COBA - TOTB 06.12	Total	DE000CM3X7A0	C3690	15-jun-12	Call	EUR	38.00	0.200	EUR	35.43	1.0000	€ 0.00
COBA - TOTB 06.12	Total	DE000CM3X7B8	C3691	15-jun-12	Call	EUR	40.00	0.200	EUR	35.43	1.0000	€ 0.00
COBA - TOTB 06.12	Total	DE000CM3X7C6	C3692	15-jun-12	Call	EUR	44.00	0.200	EUR	35.43	1.0000	€ 0.00
COBA - TOTB 06.12	Total	DE000CM3X7D4	C3693	15-jun-12	Put	EUR	36.00	0.200	EUR	35.43	1.0000	€ 0.11
COBA - YHO 06.12	Yahoo!	DE000CM3X983	C3694	15-jun-12	Call	USD	14.00	0.200	USD	15.36	1.2657	€ 0.21
COBA - YHO 06.12	Yahoo!	DE000CM3X991	C3695	15-jun-12	Call	USD	28.00	0.200	USD	15.36	1.2657	€ 0.00
COBA - YHO 06.12	Yahoo!	DE000CM3X9A6	C3696	15-jun-12	Put	USD	15.00	0.200	USD	15.36	1.2657	€ 0.00
COBA - YHO 06.12	Yahoo!	DE000CM3Y9E7	C5507	15-jun-12	Call	USD	18.00	0.200	USD	15.36	1.2657	€ 0.00
COBA - ZEL 06.12	Zeltia SA	DE000CM3X678	C3620	15-jun-12	Call	EUR	1.50	1.000	EUR	1.26	1.0000	€ 0.00
COBA - ZEL 06.12	Zeltia SA	DE000CM3X686	C3621	15-jun-12	Call	EUR	2.00	1.000	EUR	1.26	1.0000	€ 0.00
COBA - ZEL 06.12	Zeltia SA	DE000CM3X694	C3622	15-jun-12	Call	EUR	2.50	1.000	EUR	1.26	1.0000	€ 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.