



VENCIMIENTO DE WARRANTS EMITIDOS POR COMMERZBANK AG

Vencimiento 15-diciembre-17

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

WARRANTS

| Vencimiento | Subyacente | ISIN | Codigo SIBE | Put/Call | Strike | | Ratio | Precio cierre liquidación | | FX-Rate | Importe liquidación |
|-------------|-----------------|--------------|-------------|----------|--------|-----|-------|---------------------------|-------|---------|---------------------|
| 15-dic-17 | Abertis | DE000CZ50XE7 | G1197 | Call | EUR | 14 | 0.500 | EUR | 18.50 | 1.0000 | 2.25 |
| 15-dic-17 | Abertis | DE000CZ50XF4 | G1198 | Call | EUR | 16 | 0.500 | EUR | 18.50 | 1.0000 | 1.25 |
| 15-dic-17 | Abertis | DE000CZ50XH0 | G1200 | Put | EUR | 12 | 0.500 | EUR | 18.50 | 1.0000 | 0.00 |
| 15-dic-17 | Acciona | DE000CZ50XK4 | G1202 | Call | EUR | 80 | 0.100 | EUR | 68.56 | 1.0000 | 0.00 |
| 15-dic-17 | Acciona | DE000CZ50XL2 | G1203 | Call | EUR | 90 | 0.100 | EUR | 68.56 | 1.0000 | 0.00 |
| 15-dic-17 | Acciona | DE000CZ50XN8 | G1205 | Put | EUR | 60 | 0.100 | EUR | 68.56 | 1.0000 | 0.00 |
| 15-dic-17 | Acciona | DE000CD64SU1 | G3506 | Call | EUR | 100 | 0.100 | EUR | 68.56 | 1.0000 | 0.00 |
| 15-dic-17 | Acciona | DE000CD64SY3 | G3510 | Put | EUR | 70 | 0.100 | EUR | 68.56 | 1.0000 | 0.14 |
| 15-dic-17 | Acciona | DE000CD65CH9 | G4739 | Call | EUR | 70 | 0.100 | EUR | 68.56 | 1.0000 | 0.00 |
| 15-dic-17 | Acerinox SA | DE000CZ50XQ1 | G1207 | Call | EUR | 14 | 0.500 | EUR | 11.47 | 1.0000 | 0.00 |
| 15-dic-17 | Acerinox SA | DE000CZ50XR9 | G1208 | Call | EUR | 16 | 0.500 | EUR | 11.47 | 1.0000 | 0.00 |
| 15-dic-17 | Acerinox SA | DE000CZ50XT5 | G1210 | Call | EUR | 18 | 0.500 | EUR | 11.47 | 1.0000 | 0.00 |
| 15-dic-17 | Acerinox SA | DE000CZ50XU3 | G1211 | Put | EUR | 10 | 0.500 | EUR | 11.47 | 1.0000 | 0.00 |
| 15-dic-17 | Acerinox SA | DE000CD64T05 | G3512 | Call | EUR | 12 | 0.500 | EUR | 11.47 | 1.0000 | 0.00 |
| 15-dic-17 | Acerinox SA | DE000CD64T47 | G3516 | Put | EUR | 8 | 0.500 | EUR | 11.47 | 1.0000 | 0.00 |
| 15-dic-17 | ACS Cons Y Serv | DE000CZ50XW9 | G1213 | Call | EUR | 32 | 0.200 | EUR | 32.33 | 1.0000 | 0.07 |

| Vencimiento | Subyacente | ISIN | Codigo SIBE | Put/Call | Strike | | Ratio | Precio cierre liquidación | | FX-Rate | Importe liquidación |
|-------------|---------------------|--------------|-------------|----------|--------|-------|-------|---------------------------|----------|---------|---------------------|
| 15-dic-17 | ACS Cons Y Serv | DE000CZ50XY5 | G1215 | Call | EUR | 34 | 0.200 | EUR | 32.33 | 1.0000 | 0.00 |
| 15-dic-17 | ACS Cons Y Serv | DE000CZ50Y08 | G1217 | Put | EUR | 24 | 0.200 | EUR | 32.33 | 1.0000 | 0.00 |
| 15-dic-17 | ACS Cons Y Serv | DE000CD64T62 | G3518 | Call | EUR | 36 | 0.200 | EUR | 32.33 | 1.0000 | 0.00 |
| 15-dic-17 | ACS Cons Y Serv | DE000CD64TA1 | G3522 | Call | EUR | 38 | 0.200 | EUR | 32.33 | 1.0000 | 0.00 |
| 15-dic-17 | ACS Cons Y Serv | DE000CD64TE3 | G3526 | Call | EUR | 40 | 0.200 | EUR | 32.33 | 1.0000 | 0.00 |
| 15-dic-17 | ACS Cons Y Serv | DE000CD64TJ2 | G3530 | Call | EUR | 42 | 0.200 | EUR | 32.33 | 1.0000 | 0.00 |
| 15-dic-17 | ACS Cons Y Serv | DE000CD64TN4 | G3534 | Put | EUR | 30 | 0.200 | EUR | 32.33 | 1.0000 | 0.00 |
| 15-dic-17 | Aena SME SA | DE000CZ50Y24 | G1219 | Call | EUR | 140 | 0.050 | EUR | 169.85 | 1.0000 | 1.49 |
| 15-dic-17 | Aena SME SA | DE000CZ50Y32 | G1220 | Call | EUR | 150 | 0.050 | EUR | 169.85 | 1.0000 | 0.99 |
| 15-dic-17 | Aena SME SA | DE000CZ50Y40 | G1221 | Call | EUR | 160 | 0.050 | EUR | 169.85 | 1.0000 | 0.49 |
| 15-dic-17 | Aena SME SA | DE000CZ50Y57 | G1222 | Put | EUR | 110 | 0.050 | EUR | 169.85 | 1.0000 | 0.00 |
| 15-dic-17 | Aena SME SA | DE000CD65DA2 | G4766 | Call | EUR | 170 | 0.050 | EUR | 169.85 | 1.0000 | 0.00 |
| 15-dic-17 | Alphabet Inc C | DE000CD64N84 | G1514 | Call | EUR | 900 | 0.010 | EUR | 1,064.19 | 1.1754 | 1.40 |
| 15-dic-17 | Alphabet Inc C | DE000CD64N92 | G1515 | Call | EUR | 1,000 | 0.010 | EUR | 1,064.19 | 1.1754 | 0.55 |
| 15-dic-17 | Alphabet Inc C | DE000CD64NA4 | G1516 | Put | EUR | 700 | 0.010 | EUR | 1,064.19 | 1.1754 | 0.00 |
| 15-dic-17 | Amadeus IT Group SA | DE000CZ50Y73 | G1224 | Call | EUR | 45 | 0.200 | EUR | 60.10 | 1.0000 | 3.02 |
| 15-dic-17 | Amadeus IT Group SA | DE000CZ50Y81 | G1225 | Call | EUR | 50 | 0.200 | EUR | 60.10 | 1.0000 | 2.02 |
| 15-dic-17 | Amadeus IT Group SA | DE000CZ50Y99 | G1226 | Call | EUR | 55 | 0.200 | EUR | 60.10 | 1.0000 | 1.02 |
| 15-dic-17 | Amadeus IT Group SA | DE000CZ50YA3 | G1227 | Put | EUR | 35 | 0.200 | EUR | 60.10 | 1.0000 | 0.00 |
| 15-dic-17 | Amadeus IT Group SA | DE000CD64TS3 | G3538 | Call | EUR | 60 | 0.200 | EUR | 60.10 | 1.0000 | 0.02 |
| 15-dic-17 | Amadeus IT Group SA | DE000CD64TV7 | G3541 | Call | EUR | 65 | 0.200 | EUR | 60.10 | 1.0000 | 0.00 |
| 15-dic-17 | Amadeus IT Group SA | DE000CD64TX3 | G3543 | Call | EUR | 70 | 0.200 | EUR | 60.10 | 1.0000 | 0.00 |
| 15-dic-17 | Amadeus IT Group SA | DE000CD64TZ8 | G3545 | Put | EUR | 40 | 0.200 | EUR | 60.10 | 1.0000 | 0.00 |

| Vencimiento | Subyacente | ISIN | Codigo SIBE | Put/Call | Strike | | Ratio | Precio cierre liquidación | | FX-Rate | Importe liquidación |
|-------------|--|--------------|-------------|----------|--------|-------|-------|---------------------------|----------|---------|---------------------|
| 15-dic-17 | Amadeus IT Group SA | DE000CD64U10 | G3547 | Put | EUR | 45 | 0.200 | EUR | 60.10 | 1.0000 | 0.00 |
| 15-dic-17 | Amazon | DE000CD64NC0 | G1518 | Call | EUR | 900 | 0.010 | EUR | 1,179.14 | 1.1754 | 2.37 |
| 15-dic-17 | Amazon | DE000CD64NE6 | G1520 | Call | EUR | 1,000 | 0.010 | EUR | 1,179.14 | 1.1754 | 1.52 |
| 15-dic-17 | Amazon | DE000CD64NF3 | G1521 | Put | EUR | 700 | 0.010 | EUR | 1,179.14 | 1.1754 | 0.00 |
| 15-dic-17 | Amazon | DE000CD65LP3 | G5017 | Call | EUR | 1,050 | 0.010 | EUR | 1,179.14 | 1.1754 | 1.10 |
| 15-dic-17 | Amazon | DE000CD65LV1 | G5023 | Put | EUR | 850 | 0.010 | EUR | 1,179.14 | 1.1754 | 0.00 |
| 15-dic-17 | Apple Inc. | DE000CD64NH9 | G1523 | Call | EUR | 140 | 0.050 | EUR | 173.97 | 1.1754 | 1.45 |
| 15-dic-17 | Apple Inc. | DE000CD64NK3 | G1525 | Call | EUR | 150 | 0.050 | EUR | 173.97 | 1.1754 | 1.02 |
| 15-dic-17 | Apple Inc. | DE000CD64NM9 | G1527 | Put | EUR | 100 | 0.050 | EUR | 173.97 | 1.1754 | 0.00 |
| 15-dic-17 | Apple Inc. | DE000CD65LZ2 | G5027 | Call | EUR | 190 | 0.050 | EUR | 173.97 | 1.1754 | 0.00 |
| 15-dic-17 | Apple Inc. | DE000CD65M35 | G5031 | Put | EUR | 130 | 0.050 | EUR | 173.97 | 1.1754 | 0.00 |
| 15-dic-17 | ArcelorMittal | DE000CD64L29 | G1530 | Call | EUR | 27 | 0.167 | EUR | 26.13 | 1.0000 | 0.00 |
| 15-dic-17 | ArcelorMittal | DE000CD64L45 | G1532 | Call | EUR | 30 | 0.167 | EUR | 26.13 | 1.0000 | 0.00 |
| 15-dic-17 | ArcelorMittal | DE000CD64L60 | G1534 | Call | EUR | 33 | 0.167 | EUR | 26.13 | 1.0000 | 0.00 |
| 15-dic-17 | ArcelorMittal | DE000CD65KM2 | G4981 | Call | EUR | 22 | 0.500 | EUR | 26.13 | 1.0000 | 2.07 |
| 15-dic-17 | ArcelorMittal | DE000CD65KR1 | G4985 | Call | EUR | 24 | 0.500 | EUR | 26.13 | 1.0000 | 1.07 |
| 15-dic-17 | ArcelorMittal | DE000CD65KV3 | G4989 | Call | EUR | 26 | 0.500 | EUR | 26.13 | 1.0000 | 0.07 |
| 15-dic-17 | ArcelorMittal | DE000CD65L28 | G4996 | Put | EUR | 16 | 0.500 | EUR | 26.13 | 1.0000 | 0.00 |
| 15-dic-17 | ArcelorMittal | DE000CD65L36 | G4997 | Put | EUR | 18 | 0.500 | EUR | 26.13 | 1.0000 | 0.00 |
| 15-dic-17 | Atresmedia Corporacion de Medios de Comunicacion S | DE000CZ50YB1 | G1228 | Call | EUR | 10 | 0.200 | EUR | 9.65 | 1.0000 | 0.00 |
| 15-dic-17 | Atresmedia Corporacion de Medios de Comunicacion S | DE000CZ50YC9 | G1229 | Call | EUR | 12 | 0.200 | EUR | 9.65 | 1.0000 | 0.00 |

| Vencimiento | Subyacente | ISIN | Codigo SIBE | Put/Call | Strike | | Ratio | Precio cierre liquidación | | FX-Rate | Importe liquidación |
|-------------|-----------------------|--------------|-------------|----------|--------|---|-------|---------------------------|------|---------|---------------------|
| 15-dic-17 | Banco de Sabadell | DE000CZ50ZQ6 | G1275 | Call | EUR | 1 | 1.000 | EUR | 1.64 | 1.0000 | 0.24 |
| 15-dic-17 | Banco de Sabadell | DE000CZ50ZR4 | G1276 | Call | EUR | 2 | 1.000 | EUR | 1.64 | 1.0000 | 0.04 |
| 15-dic-17 | Banco de Sabadell | DE000CZ50ZT0 | G1278 | Call | EUR | 2 | 1.000 | EUR | 1.64 | 1.0000 | 0.00 |
| 15-dic-17 | Banco de Sabadell | DE000CD64V92 | G3589 | Call | EUR | 2 | 1.000 | EUR | 1.64 | 1.0000 | 0.00 |
| 15-dic-17 | Banco de Sabadell | DE000CD64VC3 | G3592 | Call | EUR | 2 | 1.000 | EUR | 1.64 | 1.0000 | 0.00 |
| 15-dic-17 | Banco Popular Espanol | DE000CZ50ZV6 | G1280 | Call | EUR | 1 | 1.000 | EUR | 0.00 | 1.0000 | 0.00 |
| 15-dic-17 | Banco Popular Espanol | DE000CZ50ZX2 | G1282 | Call | EUR | 1 | 1.000 | EUR | 0.00 | 1.0000 | 0.00 |
| 15-dic-17 | Banco Popular Espanol | DE000CZ50ZZ7 | G1284 | Call | EUR | 1 | 1.000 | EUR | | | |
| 15-dic-17 | Banco Popular Espanol | DE000CZ510C2 | G1287 | Call | EUR | 1 | 1.000 | EUR | 0.00 | 1.0000 | 0.00 |
| 15-dic-17 | Banco Popular Espanol | DE000CZ510D0 | G1288 | Put | EUR | 1 | 1.000 | EUR | 0.00 | 1.0000 | 0.80 |
| 15-dic-17 | Banco Santander SA | DE000CZ500X9 | F6044 | Call | EUR | 4 | 0.508 | EUR | 5.62 | 1.0000 | 0.86 |
| 15-dic-17 | Banco Santander SA | DE000CZ501D9 | F6050 | Call | EUR | 5 | 0.508 | EUR | 5.62 | 1.0000 | 0.36 |
| 15-dic-17 | Banco Santander SA | DE000CZ501F4 | F6052 | Call | EUR | 6 | 0.508 | EUR | 5.62 | 1.0000 | 0.00 |
| 15-dic-17 | Banco Santander SA | DE000CZ501H0 | F6054 | Put | EUR | 3 | 0.508 | EUR | 5.62 | 1.0000 | 0.00 |
| 15-dic-17 | Banco Santander SA | DE000CZ501M0 | F6058 | Put | EUR | 4 | 0.508 | EUR | 5.62 | 1.0000 | 0.00 |
| 15-dic-17 | Banco Santander SA | DE000CZ50HD2 | F7558 | Call | EUR | 3 | 0.508 | EUR | 5.62 | 1.0000 | 1.36 |
| 15-dic-17 | Banco Santander SA | DE000CZ50HV4 | F7574 | Put | EUR | 2 | 0.508 | EUR | 5.62 | 1.0000 | 0.00 |
| 15-dic-17 | Banco Santander SA | DE000CZ511Y4 | G1331 | Put | EUR | 4 | 0.508 | EUR | 5.62 | 1.0000 | 0.00 |
| 15-dic-17 | Banco Santander SA | DE000CZ512D6 | G1336 | Put | EUR | 5 | 0.508 | EUR | 5.62 | 1.0000 | 0.00 |
| 15-dic-17 | Banco Santander SA | DE000CD64VH2 | G3597 | Call | EUR | 6 | 0.500 | EUR | 5.62 | 1.0000 | 0.06 |
| 15-dic-17 | Banco Santander SA | DE000CD64VS9 | G3606 | Call | EUR | 7 | 0.500 | EUR | 5.62 | 1.0000 | 0.00 |
| 15-dic-17 | Banco Santander SA | DE000CD64VW1 | G3610 | Call | EUR | 7 | 0.500 | EUR | 5.62 | 1.0000 | 0.00 |
| 15-dic-17 | Banco Santander SA | DE000CD64W59 | G3619 | Put | EUR | 6 | 0.500 | EUR | 5.62 | 1.0000 | 0.00 |

| Vencimiento | Subyacente | ISIN | Codigo SIBE | Put/Call | Strike | Ratio | Precio cierre liquidación | | FX-Rate | Importe liquidación |
|-------------|--------------------|--------------|-------------|----------|--------|-------|---------------------------|------|---------|---------------------|
| 15-dic-17 | Banco Santander SA | DE000CD64WB3 | G3625 | Put | EUR 6 | 0.500 | EUR | 5.62 | 1.0000 | 0.19 |
| 15-dic-17 | BANKIA SA | DE000CZ512J3 | G1341 | Call | EUR 4 | 0.250 | EUR | 3.95 | 1.0000 | 0.00 |
| 15-dic-17 | BANKIA SA | DE000CZ512M7 | G1344 | Call | EUR 4 | 0.250 | EUR | 3.95 | 1.0000 | 0.00 |
| 15-dic-17 | BANKIA SA | DE000CZ512N5 | G1345 | Call | EUR 5 | 0.250 | EUR | 3.95 | 1.0000 | 0.00 |
| 15-dic-17 | Bankinter | DE000CZ512P0 | G1346 | Call | EUR 7 | 0.500 | EUR | 7.86 | 1.0000 | 0.43 |
| 15-dic-17 | Bankinter | DE000CZ512Q8 | G1347 | Call | EUR 8 | 0.500 | EUR | 7.86 | 1.0000 | 0.18 |
| 15-dic-17 | Bankinter | DE000CZ512R6 | G1348 | Call | EUR 8 | 0.500 | EUR | 7.86 | 1.0000 | 0.00 |
| 15-dic-17 | Bankinter | DE000CZ512T2 | G1350 | Call | EUR 9 | 0.500 | EUR | 7.86 | 1.0000 | 0.00 |
| 15-dic-17 | Bankinter | DE000CZ512V8 | G1352 | Put | EUR 7 | 0.500 | EUR | 7.86 | 1.0000 | 0.00 |
| 15-dic-17 | Bankinter | DE000CD64WV1 | G3643 | Call | EUR 9 | 0.500 | EUR | 7.86 | 1.0000 | 0.00 |
| 15-dic-17 | Bankinter | DE000CD64WZ2 | G3647 | Call | EUR 10 | 0.500 | EUR | 7.86 | 1.0000 | 0.00 |
| 15-dic-17 | BBVA | DE000CZ4ZZH7 | F6006 | Call | EUR 6 | 0.500 | EUR | 7.15 | 1.0000 | 0.57 |
| 15-dic-17 | BBVA | DE000CZ4ZZQ8 | F6013 | Call | EUR 7 | 0.500 | EUR | 7.15 | 1.0000 | 0.07 |
| 15-dic-17 | BBVA | DE000CZ4ZZX4 | F6020 | Call | EUR 8 | 0.500 | EUR | 7.15 | 1.0000 | 0.00 |
| 15-dic-17 | BBVA | DE000CZ4ZZZ9 | F6022 | Call | EUR 9 | 0.500 | EUR | 7.15 | 1.0000 | 0.00 |
| 15-dic-17 | BBVA | DE000CZ500D1 | F6026 | Put | EUR 5 | 0.500 | EUR | 7.15 | 1.0000 | 0.00 |
| 15-dic-17 | BBVA | DE000CZ50FU0 | F7505 | Call | EUR 5 | 0.500 | EUR | 7.15 | 1.0000 | 1.07 |
| 15-dic-17 | BBVA | DE000CZ50GB8 | F7522 | Put | EUR 3 | 0.500 | EUR | 7.15 | 1.0000 | 0.00 |
| 15-dic-17 | BBVA | DE000CZ50GK9 | F7530 | Put | EUR 4 | 0.500 | EUR | 7.15 | 1.0000 | 0.00 |
| 15-dic-17 | BBVA | DE000CZ50YJ4 | G1235 | Call | EUR 6 | 0.500 | EUR | 7.15 | 1.0000 | 0.82 |
| 15-dic-17 | BBVA | DE000CZ50YW7 | G1247 | Call | EUR 7 | 0.500 | EUR | 7.15 | 1.0000 | 0.32 |
| 15-dic-17 | BBVA | DE000CZ50Z49 | G1255 | Call | EUR 8 | 0.500 | EUR | 7.15 | 1.0000 | 0.00 |
| 15-dic-17 | BBVA | DE000CD64UL6 | G3566 | Call | EUR 9 | 0.500 | EUR | 7.15 | 1.0000 | 0.00 |

| Vencimiento | Subyacente | ISIN | Codigo SIBE | Put/Call | Strike | Ratio | Precio cierre liquidación | | FX-Rate | Importe liquidación |
|-------------|--------------|--------------|-------------|----------|------------|-------|---------------------------|-----------|---------|---------------------|
| 15-dic-17 | BBVA | DE000CD64UR3 | G3571 | Put | EUR 7 | 0.500 | EUR | 7.15 | 1.0000 | 0.00 |
| 15-dic-17 | BBVA | DE000CD64UX1 | G3577 | Put | EUR 7 | 0.500 | EUR | 7.15 | 1.0000 | 0.00 |
| 15-dic-17 | BBVA | DE000CD64V27 | G3582 | Put | EUR 8 | 0.500 | EUR | 7.15 | 1.0000 | 0.18 |
| 15-dic-17 | BMW | DE000CD64L86 | G1536 | Call | EUR 90 | 0.100 | EUR | 85.95 | 1.0000 | 0.00 |
| 15-dic-17 | BMW | DE000CD64L94 | G1537 | Call | EUR 100 | 0.100 | EUR | 85.95 | 1.0000 | 0.00 |
| 15-dic-17 | BNP Paribas | DE000CD64LA8 | G1538 | Call | EUR 60 | 0.100 | EUR | 62.92 | 1.0000 | 0.29 |
| 15-dic-17 | BNP Paribas | DE000CD64LB6 | G1539 | Call | EUR 70 | 0.100 | EUR | 62.92 | 1.0000 | 0.00 |
| 15-dic-17 | BNP Paribas | DE000CD65L77 | G5001 | Put | EUR 60 | 0.100 | EUR | 62.92 | 1.0000 | 0.00 |
| 15-dic-17 | Caixabank SA | DE000CZ512X4 | G1354 | Call | EUR 3 | 1.000 | EUR | 3.90 | 1.0000 | 0.90 |
| 15-dic-17 | Caixabank SA | DE000CZ513B8 | G1358 | Call | EUR 4 | 1.000 | EUR | 3.90 | 1.0000 | 0.40 |
| 15-dic-17 | Caixabank SA | DE000CZ513E2 | G1361 | Call | EUR 4 | 1.000 | EUR | 3.90 | 1.0000 | 0.00 |
| 15-dic-17 | Caixabank SA | DE000CZ513G7 | G1363 | Call | EUR 5 | 1.000 | EUR | 3.90 | 1.0000 | 0.00 |
| 15-dic-17 | Caixabank SA | DE000CZ513J1 | G1365 | Put | EUR 3 | 1.000 | EUR | 3.90 | 1.0000 | 0.00 |
| 15-dic-17 | Caixabank SA | DE000CD64X74 | G3655 | Call | EUR 5 | 1.000 | EUR | 3.90 | 1.0000 | 0.00 |
| 15-dic-17 | Caixabank SA | DE000CD64XB1 | G3659 | Call | EUR 6 | 1.000 | EUR | 3.90 | 1.0000 | 0.00 |
| 15-dic-17 | Caixabank SA | DE000CD64XF2 | G3663 | Put | EUR 4 | 1.000 | EUR | 3.90 | 1.0000 | 0.10 |
| 15-dic-17 | Caixabank SA | DE000CD65FB5 | G4835 | Put | EUR 5 | 1.000 | EUR | 3.90 | 1.0000 | 1.10 |
| 15-dic-17 | DAX 30 | DE000CD64MX8 | G1598 | Call | EUR 12,000 | 0.001 | EUR | 13,103.56 | 1.0000 | 1.10 |
| 15-dic-17 | DAX 30 | DE000CD64N01 | G1601 | Call | EUR 13,000 | 0.001 | EUR | 13,103.56 | 1.0000 | 0.10 |
| 15-dic-17 | DAX 30 | DE000CD64N27 | G1603 | Put | EUR 10,000 | 0.001 | EUR | 13,103.56 | 1.0000 | 0.00 |
| 15-dic-17 | DAX 30 | DE000CD64S55 | G3961 | Call | EUR 13,500 | 0.001 | EUR | 13,103.56 | 1.0000 | 0.00 |
| 15-dic-17 | DAX 30 | DE000CD64S89 | G3964 | Call | EUR 14,000 | 0.001 | EUR | 13,103.56 | 1.0000 | 0.00 |
| 15-dic-17 | DAX 30 | DE000CD64SB1 | G3967 | Call | EUR 14,500 | 0.001 | EUR | 13,103.56 | 1.0000 | 0.00 |



| Vencimiento | Subyacente | ISIN | Codigo SIBE | Put/Call | Strike | Ratio | Precio cierre liquidación | FX-Rate | Importe liquidación |
|-------------|----------------------|--------------|-------------|----------|------------|-------|---------------------------|---------|---------------------|
| 15-dic-17 | DAX 30 | DE000CD64SE5 | G3970 | Call | EUR 15,000 | 0.001 | EUR 13,103.56 | 1.0000 | 0.00 |
| 15-dic-17 | DAX 30 | DE000CD64SH8 | G3973 | Put | EUR 10,500 | 0.001 | EUR 13,103.56 | 1.0000 | 0.00 |
| 15-dic-17 | DAX 30 | DE000CD64SK2 | G3975 | Put | EUR 11,000 | 0.001 | EUR 13,103.56 | 1.0000 | 0.00 |
| 15-dic-17 | DAX 30 | DE000CD64SN6 | G3978 | Put | EUR 11,500 | 0.001 | EUR 13,103.56 | 1.0000 | 0.00 |
| 15-dic-17 | DAX 30 | DE000CD65BX8 | G5275 | Call | EUR 12,500 | 0.001 | EUR 13,103.56 | 1.0000 | 0.60 |
| 15-dic-17 | Deutsche Bank | DE000CD64LD2 | G1541 | Call | EUR 18 | 0.112 | EUR 16.54 | 1.0000 | 0.00 |
| 15-dic-17 | Deutsche Bank | DE000CD64LE0 | G1542 | Call | EUR 20 | 0.112 | EUR 16.54 | 1.0000 | 0.00 |
| 15-dic-17 | DIA | DE000CZ513L7 | G1367 | Call | EUR 5 | 0.500 | EUR 4.12 | 1.0000 | 0.00 |
| 15-dic-17 | DIA | DE000CZ513N3 | G1369 | Call | EUR 6 | 0.500 | EUR 4.12 | 1.0000 | 0.00 |
| 15-dic-17 | DIA | DE000CD64XL0 | G3668 | Call | EUR 7 | 0.500 | EUR 4.12 | 1.0000 | 0.00 |
| 15-dic-17 | Dow Jones Industrial | DE000CD64NU2 | G1606 | Call | EUR 20,000 | 0.001 | EUR 24,651.74 | 1.1754 | 3.96 |
| 15-dic-17 | Dow Jones Industrial | DE000CD64NX6 | G1609 | Call | EUR 21,000 | 0.001 | EUR 24,651.74 | 1.1754 | 3.11 |
| 15-dic-17 | Dow Jones Industrial | DE000CD64NZ1 | G1611 | Call | EUR 22,000 | 0.001 | EUR 24,651.74 | 1.1754 | 2.26 |
| 15-dic-17 | Dow Jones Industrial | DE000CD64P09 | G1612 | Put | EUR 17,000 | 0.001 | EUR 24,651.74 | 1.1754 | 0.00 |
| 15-dic-17 | Dow Jones Industrial | DE000CD64PV5 | G3985 | Call | EUR 23,000 | 0.001 | EUR 24,651.74 | 1.1754 | 1.41 |
| 15-dic-17 | Dow Jones Industrial | DE000CD64PZ6 | G3989 | Call | EUR 24,000 | 0.001 | EUR 24,651.74 | 1.1754 | 0.55 |
| 15-dic-17 | Dow Jones Industrial | DE000CD64Q32 | G3993 | Put | EUR 20,000 | 0.001 | EUR 24,651.74 | 1.1754 | 0.00 |
| 15-dic-17 | Enagas | DE000CZ513Q6 | G1371 | Call | EUR 24 | 0.200 | EUR 25.01 | 1.0000 | 0.20 |
| 15-dic-17 | Enagas | DE000CZ513R4 | G1372 | Call | EUR 26 | 0.200 | EUR 25.01 | 1.0000 | 0.00 |
| 15-dic-17 | Enagas | DE000CZ513S2 | G1373 | Put | EUR 20 | 0.200 | EUR 25.01 | 1.0000 | 0.00 |
| 15-dic-17 | Enagas | DE000CD64XP1 | G3671 | Call | EUR 28 | 0.200 | EUR 25.01 | 1.0000 | 0.00 |
| 15-dic-17 | Enagas | DE000CD64XT3 | G3675 | Call | EUR 30 | 0.200 | EUR 25.01 | 1.0000 | 0.00 |
| 15-dic-17 | Enagas | DE000CD64XX5 | G3679 | Put | EUR 22 | 0.200 | EUR 25.01 | 1.0000 | 0.00 |

| Vencimiento | Subyacente | ISIN | Codigo SIBE | Put/Call | Strike | | Ratio | Precio cierre liquidación | | FX-Rate | Importe liquidación |
|-------------|---------------|--------------|-------------|----------|--------|-------|-------|---------------------------|----------|---------|---------------------|
| 15-dic-17 | Endesa | DE000CZ513T0 | G1374 | Call | EUR | 22 | 0.500 | EUR | 18.35 | 1.0000 | 0.00 |
| 15-dic-17 | Endesa | DE000CD64Y16 | G3683 | Call | EUR | 24 | 0.500 | EUR | 18.35 | 1.0000 | 0.00 |
| 15-dic-17 | Endesa | DE000CD64Y57 | G3687 | Call | EUR | 26 | 0.500 | EUR | 18.35 | 1.0000 | 0.00 |
| 15-dic-17 | EURO STOXX 50 | DE000CD64N43 | G1613 | Call | EUR | 3,200 | 0.002 | EUR | 3,560.53 | 1.0000 | 0.72 |
| 15-dic-17 | EURO STOXX 50 | DE000CD64N50 | G1614 | Call | EUR | 3,400 | 0.002 | EUR | 3,560.53 | 1.0000 | 0.32 |
| 15-dic-17 | EURO STOXX 50 | DE000CD64N68 | G1615 | Put | EUR | 2,800 | 0.002 | EUR | 3,560.53 | 1.0000 | 0.00 |
| 15-dic-17 | EURO STOXX 50 | DE000CD65CC0 | G5290 | Put | EUR | 3,000 | 0.002 | EUR | 3,560.53 | 1.0000 | 0.00 |
| 15-dic-17 | Facebook Inc | DE000CD64NN7 | G1543 | Call | EUR | 140 | 0.050 | EUR | 180.18 | 1.1754 | 1.71 |
| 15-dic-17 | Facebook Inc | DE000CD64NP2 | G1544 | Call | EUR | 160 | 0.050 | EUR | 180.18 | 1.1754 | 0.86 |
| 15-dic-17 | Ferrovial | DE000CD64GD2 | G1390 | Call | EUR | 18 | 0.200 | EUR | 18.33 | 1.0000 | 0.07 |
| 15-dic-17 | Ferrovial | DE000CD64GE0 | G1391 | Call | EUR | 20 | 0.200 | EUR | 18.33 | 1.0000 | 0.00 |
| 15-dic-17 | Ferrovial | DE000CD64GF7 | G1392 | Put | EUR | 16 | 0.200 | EUR | 18.33 | 1.0000 | 0.00 |
| 15-dic-17 | Ferrovial | DE000CD64ZB6 | G3727 | Call | EUR | 22 | 0.200 | EUR | 18.33 | 1.0000 | 0.00 |
| 15-dic-17 | Ferrovial | DE000CD64ZE0 | G3730 | Call | EUR | 24 | 0.200 | EUR | 18.33 | 1.0000 | 0.00 |
| 15-dic-17 | Ferrovial | DE000CD64ZG5 | G3732 | Put | EUR | 18 | 0.200 | EUR | 18.33 | 1.0000 | 0.00 |
| 15-dic-17 | Ferrovial | DE000CD64ZJ9 | G3734 | Put | EUR | 20 | 0.200 | EUR | 18.33 | 1.0000 | 0.33 |
| 15-dic-17 | Gas Natural | DE000CZ514A8 | G1381 | Call | EUR | 18 | 0.200 | EUR | 19.16 | 1.0000 | 0.23 |
| 15-dic-17 | Gas Natural | DE000CZ514C4 | G1383 | Call | EUR | 20 | 0.200 | EUR | 19.16 | 1.0000 | 0.00 |
| 15-dic-17 | Gas Natural | DE000CZ514D2 | G1384 | Call | EUR | 22 | 0.200 | EUR | 19.16 | 1.0000 | 0.00 |
| 15-dic-17 | Gas Natural | DE000CD64G83 | G1385 | Put | EUR | 16 | 0.200 | EUR | 19.16 | 1.0000 | 0.00 |
| 15-dic-17 | Gas Natural | DE000CD64YJ2 | G3700 | Call | EUR | 24 | 0.200 | EUR | 19.16 | 1.0000 | 0.00 |
| 15-dic-17 | Gas Natural | DE000CD64YN4 | G3704 | Call | EUR | 26 | 0.200 | EUR | 19.16 | 1.0000 | 0.00 |
| 15-dic-17 | Gas Natural | DE000CD64YQ7 | G3706 | Put | EUR | 20 | 0.200 | EUR | 19.16 | 1.0000 | 0.17 |

| Vencimiento | Subyacente | ISIN | Codigo SIBE | Put/Call | Strike | Ratio | Precio cierre liquidación | FX-Rate | Importe liquidación |
|-------------|--------------|--------------|-------------|----------|------------|-------|---------------------------|---------|---------------------|
| 15-dic-17 | Gas Natural | DE000CD65FT7 | G4851 | Put | EUR 18 | 0.200 | EUR 19.16 | 1.0000 | 0.00 |
| 15-dic-17 | Grifols SA | DE000CD64G91 | G1386 | Call | EUR 20 | 0.200 | EUR 24.22 | 1.0000 | 0.84 |
| 15-dic-17 | Grifols SA | DE000CD64GA8 | G1387 | Call | EUR 22 | 0.200 | EUR 24.22 | 1.0000 | 0.44 |
| 15-dic-17 | Grifols SA | DE000CD64GB6 | G1388 | Call | EUR 24 | 0.200 | EUR 24.22 | 1.0000 | 0.04 |
| 15-dic-17 | Grifols SA | DE000CD64GC4 | G1389 | Put | EUR 16 | 0.200 | EUR 24.22 | 1.0000 | 0.00 |
| 15-dic-17 | Grifols SA | DE000CD64YS3 | G3708 | Call | EUR 26 | 0.200 | EUR 24.22 | 1.0000 | 0.00 |
| 15-dic-17 | Grifols SA | DE000CD64YW5 | G3712 | Call | EUR 28 | 0.200 | EUR 24.22 | 1.0000 | 0.00 |
| 15-dic-17 | Grifols SA | DE000CD64Z07 | G3716 | Call | EUR 30 | 0.200 | EUR 24.22 | 1.0000 | 0.00 |
| 15-dic-17 | Grifols SA | DE000CD64Z49 | G3720 | Call | EUR 32 | 0.200 | EUR 24.22 | 1.0000 | 0.00 |
| 15-dic-17 | Grifols SA | DE000CD64Z80 | G3724 | Put | EUR 22 | 0.200 | EUR 24.22 | 1.0000 | 0.00 |
| 15-dic-17 | Iberdrola SA | DE000CD64GG5 | G1393 | Call | EUR 6 | 1.000 | EUR 6.58 | 1.0000 | 0.58 |
| 15-dic-17 | Iberdrola SA | DE000CD64GH3 | G1394 | Call | EUR 7 | 1.000 | EUR 6.58 | 1.0000 | 0.08 |
| 15-dic-17 | Iberdrola SA | DE000CD64GK7 | G1396 | Call | EUR 7 | 1.000 | EUR 6.58 | 1.0000 | 0.00 |
| 15-dic-17 | Iberdrola SA | DE000CD64GL5 | G1397 | Put | EUR 6 | 1.000 | EUR 6.58 | 1.0000 | 0.00 |
| 15-dic-17 | Iberdrola SA | DE000CD64ZP6 | G3739 | Call | EUR 8 | 1.000 | EUR 6.58 | 1.0000 | 0.00 |
| 15-dic-17 | Iberdrola SA | DE000CD64ZT8 | G3743 | Call | EUR 8 | 1.000 | EUR 6.58 | 1.0000 | 0.00 |
| 15-dic-17 | Iberdrola SA | DE000CD64ZX0 | G3747 | Call | EUR 9 | 1.000 | EUR 6.58 | 1.0000 | 0.00 |
| 15-dic-17 | Iberdrola SA | DE000CD65018 | G3751 | Put | EUR 6 | 1.000 | EUR 6.58 | 1.0000 | 0.00 |
| 15-dic-17 | IBEX | DE000CZ50U69 | F9523 | Call | EUR 8,500 | 0.001 | EUR 10,150.40 | 1.0000 | 1.65 |
| 15-dic-17 | IBEX | DE000CZ50UE3 | F9531 | Call | EUR 9,000 | 0.001 | EUR 10,150.40 | 1.0000 | 1.15 |
| 15-dic-17 | IBEX | DE000CZ50UJ2 | F9535 | Call | EUR 9,500 | 0.001 | EUR 10,150.40 | 1.0000 | 0.65 |
| 15-dic-17 | IBEX | DE000CZ50UN4 | F9539 | Call | EUR 10,000 | 0.001 | EUR 10,150.40 | 1.0000 | 0.15 |
| 15-dic-17 | IBEX | DE000CZ50UP9 | F9540 | Call | EUR 11,000 | 0.001 | EUR 10,150.40 | 1.0000 | 0.00 |

| Vencimiento | Subyacente | ISIN | Codigo SIBE | Put/Call | Strike | Ratio | Precio cierre liquidación | FX-Rate | Importe liquidación |
|-------------|------------|--------------|-------------|----------|------------|-------|---------------------------|---------|---------------------|
| 15-dic-17 | IBEX | DE000CZ50UQ7 | F9541 | Put | EUR 6,000 | 0.001 | EUR 10,150.40 | 1.0000 | 0.00 |
| 15-dic-17 | IBEX | DE000CZ50UU9 | F9545 | Put | EUR 7,000 | 0.001 | EUR 10,150.40 | 1.0000 | 0.00 |
| 15-dic-17 | IBEX | DE000CZ50UY1 | F9549 | Put | EUR 8,000 | 0.001 | EUR 10,150.40 | 1.0000 | 0.00 |
| 15-dic-17 | IBEX | DE000CD64QA7 | G3898 | Call | EUR 7,500 | 0.001 | EUR 10,150.40 | 1.0000 | 2.65 |
| 15-dic-17 | IBEX | DE000CD64QE9 | G3902 | Call | EUR 8,000 | 0.001 | EUR 10,150.40 | 1.0000 | 2.15 |
| 15-dic-17 | IBEX | DE000CD64QM2 | G3909 | Call | EUR 10,500 | 0.001 | EUR 10,150.40 | 1.0000 | 0.00 |
| 15-dic-17 | IBEX | DE000CD64QT7 | G3915 | Call | EUR 11,500 | 0.001 | EUR 10,150.40 | 1.0000 | 0.00 |
| 15-dic-17 | IBEX | DE000CD64QX9 | G3919 | Put | EUR 10,000 | 0.001 | EUR 10,150.40 | 1.0000 | 0.00 |
| 15-dic-17 | IBEX | DE000CD64R15 | G3923 | Put | EUR 10,500 | 0.001 | EUR 10,150.40 | 1.0000 | 0.35 |
| 15-dic-17 | IBEX | DE000CD64R56 | G3927 | Put | EUR 11,000 | 0.001 | EUR 10,150.40 | 1.0000 | 0.85 |
| 15-dic-17 | IBEX | DE000CD64R98 | G3931 | Put | EUR 11,500 | 0.001 | EUR 10,150.40 | 1.0000 | 1.35 |
| 15-dic-17 | IBEX | DE000CD64RD9 | G3935 | Put | EUR 12,000 | 0.001 | EUR 10,150.40 | 1.0000 | 1.85 |
| 15-dic-17 | IBEX | DE000CD64RH0 | G3939 | Put | EUR 12,500 | 0.001 | EUR 10,150.40 | 1.0000 | 2.35 |
| 15-dic-17 | IBEX | DE000CD64RM0 | G3943 | Put | EUR 13,000 | 0.001 | EUR 10,150.40 | 1.0000 | 2.85 |
| 15-dic-17 | IBEX | DE000CD64RR9 | G3947 | Put | EUR 13,500 | 0.001 | EUR 10,150.40 | 1.0000 | 3.35 |
| 15-dic-17 | IBEX | DE000CD64RV1 | G3951 | Put | EUR 14,000 | 0.001 | EUR 10,150.40 | 1.0000 | 3.85 |
| 15-dic-17 | IBEX | DE000CD64RZ2 | G3955 | Put | EUR 14,500 | 0.001 | EUR 10,150.40 | 1.0000 | 4.35 |
| 15-dic-17 | IBEX | DE000CD654Z5 | G5039 | Call | EUR 7,000 | 0.001 | EUR 10,150.40 | 1.0000 | 3.15 |
| 15-dic-17 | IBEX | DE000CD658L6 | G5162 | Put | EUR 8,500 | 0.001 | EUR 10,150.40 | 1.0000 | 0.00 |
| 15-dic-17 | IBEX | DE000CD658X1 | G5173 | Put | EUR 9,000 | 0.001 | EUR 10,150.40 | 1.0000 | 0.00 |
| 15-dic-17 | IBEX | DE000CD65984 | G5184 | Put | EUR 9,500 | 0.001 | EUR 10,150.40 | 1.0000 | 0.00 |
| 15-dic-17 | Inditex | DE000CZ504P7 | F6132 | Call | EUR 30 | 0.202 | EUR 29.96 | 1.0000 | 0.05 |
| 15-dic-17 | Inditex | DE000CZ504R3 | F6134 | Call | EUR 32 | 0.202 | EUR 29.96 | 1.0000 | 0.00 |

| Vencimiento | Subyacente | ISIN | Codigo SIBE | Put/Call | Strike | | Ratio | Precio cierre liquidación | | FX-Rate | Importe liquidación |
|-------------|--|--------------|-------------|----------|--------|----|-------|---------------------------|-------|---------|---------------------|
| 15-dic-17 | Inditex | DE000CZ504T9 | F6136 | Call | EUR | 34 | 0.202 | EUR | 29.96 | 1.0000 | 0.00 |
| 15-dic-17 | Inditex | DE000CZ504V5 | F6138 | Call | EUR | 36 | 0.202 | EUR | 29.96 | 1.0000 | 0.00 |
| 15-dic-17 | Inditex | DE000CZ504Y9 | F6141 | Call | EUR | 38 | 0.202 | EUR | 29.96 | 1.0000 | 0.00 |
| 15-dic-17 | Inditex | DE000CZ505A6 | F6143 | Put | EUR | 24 | 0.202 | EUR | 29.96 | 1.0000 | 0.00 |
| 15-dic-17 | Inditex | DE000CZ505P3 | F9416 | Call | EUR | 42 | 0.202 | EUR | 29.96 | 1.0000 | 0.00 |
| 15-dic-17 | Inditex | DE000CZ505Q1 | F9417 | Call | EUR | 46 | 0.202 | EUR | 29.96 | 1.0000 | 0.00 |
| 15-dic-17 | Inditex | DE000CD64H66 | G1417 | Call | EUR | 36 | 0.201 | EUR | 29.96 | 1.0000 | 0.00 |
| 15-dic-17 | Inditex | DE000CD650F5 | G3765 | Call | EUR | 40 | 0.201 | EUR | 29.96 | 1.0000 | 0.00 |
| 15-dic-17 | Inditex | DE000CD650K5 | G3769 | Put | EUR | 30 | 0.201 | EUR | 29.96 | 1.0000 | 0.00 |
| 15-dic-17 | Inditex | DE000CD650N9 | G3772 | Put | EUR | 32 | 0.201 | EUR | 29.96 | 1.0000 | 0.38 |
| 15-dic-17 | Inditex | DE000CD65GG2 | G4874 | Call | EUR | 34 | 0.201 | EUR | 29.96 | 1.0000 | 0.00 |
| 15-dic-17 | Indra Sistemas | DE000CD64GM3 | G1398 | Call | EUR | 10 | 0.500 | EUR | 11.31 | 1.0000 | 0.65 |
| 15-dic-17 | Indra Sistemas | DE000CD64GN1 | G1399 | Call | EUR | 12 | 0.500 | EUR | 11.31 | 1.0000 | 0.00 |
| 15-dic-17 | Indra Sistemas | DE000CD64GP6 | G1400 | Call | EUR | 14 | 0.500 | EUR | 11.31 | 1.0000 | 0.00 |
| 15-dic-17 | Indra Sistemas | DE000CD64GQ4 | G1401 | Put | EUR | 8 | 0.500 | EUR | 11.31 | 1.0000 | 0.00 |
| 15-dic-17 | Indra Sistemas | DE000CD65075 | G3757 | Call | EUR | 16 | 0.500 | EUR | 11.31 | 1.0000 | 0.00 |
| 15-dic-17 | Indra Sistemas | DE000CD65091 | G3759 | Put | EUR | 12 | 0.500 | EUR | 11.31 | 1.0000 | 0.35 |
| 15-dic-17 | Inmobiliaria Colonial Socimi | DE000CD64HA6 | G1421 | Call | EUR | 7 | 1.000 | EUR | 8.23 | 1.0000 | 1.23 |
| 15-dic-17 | Inmobiliaria Colonial Socimi | DE000CD64HB4 | G1422 | Call | EUR | 8 | 1.000 | EUR | 8.23 | 1.0000 | 0.23 |
| 15-dic-17 | Inmobiliaria Colonial Socimi | DE000CD65GU3 | G4886 | Call | EUR | 9 | 1.000 | EUR | 8.23 | 1.0000 | 0.00 |
| 15-dic-17 | International Consolidated Airlines Group SA | DE000CD64HC2 | G1423 | Call | EUR | 6 | 1.000 | EUR | 7.17 | 1.0000 | 1.17 |

| Vencimiento | Subyacente | ISIN | Codigo SIBE | Put/Call | Strike | | Ratio | Precio cierre liquidación | | FX-Rate | Importe liquidación |
|-------------|--|--------------|-------------|----------|--------|-------|-------|---------------------------|----------|---------|---------------------|
| 15-dic-17 | International Consolidated Airlines Group SA | DE000CD64HE8 | G1425 | Call | EUR | 7 | 1.000 | EUR | 7.17 | 1.0000 | 0.17 |
| 15-dic-17 | International Consolidated Airlines Group SA | DE000CD64HG3 | G1427 | Call | EUR | 8 | 1.000 | EUR | 7.17 | 1.0000 | 0.00 |
| 15-dic-17 | International Consolidated Airlines Group SA | DE000CD64HJ7 | G1429 | Put | EUR | 5 | 1.000 | EUR | 7.17 | 1.0000 | 0.00 |
| 15-dic-17 | Mapfre | DE000CD64HK5 | G1430 | Call | EUR | 3 | 1.000 | EUR | 2.66 | 1.0000 | 0.00 |
| 15-dic-17 | Mapfre | DE000CD650U4 | G3778 | Call | EUR | 4 | 1.000 | EUR | 2.66 | 1.0000 | 0.00 |
| 15-dic-17 | Mediaset Espana Comunicacion SA. | DE000CD64HL3 | G1431 | Call | EUR | 12 | 0.503 | EUR | 9.60 | 1.0000 | 0.00 |
| 15-dic-17 | Mediaset Espana Comunicacion SA. | DE000CD64HN9 | G1433 | Call | EUR | 14 | 0.503 | EUR | 9.60 | 1.0000 | 0.00 |
| 15-dic-17 | Mediaset Espana Comunicacion SA. | DE000CD64HP4 | G1434 | Put | EUR | 10 | 0.503 | EUR | 9.60 | 1.0000 | 0.17 |
| 15-dic-17 | Melia Hotels International SA | DE000CD64HQ2 | G1435 | Call | EUR | 12 | 0.500 | EUR | 11.19 | 1.0000 | 0.00 |
| 15-dic-17 | Melia Hotels International SA | DE000CD64HR0 | G1436 | Call | EUR | 14 | 0.500 | EUR | 11.19 | 1.0000 | 0.00 |
| 15-dic-17 | Melia Hotels International SA | DE000CD65117 | G3785 | Call | EUR | 16 | 0.500 | EUR | 11.19 | 1.0000 | 0.00 |
| 15-dic-17 | Merlin Properties | DE000CD64HS8 | G1437 | Call | EUR | 10 | 0.500 | EUR | 11.22 | 1.0000 | 0.61 |
| 15-dic-17 | Merlin Properties | DE000CD64HT6 | G1438 | Call | EUR | 12 | 0.500 | EUR | 11.22 | 1.0000 | 0.00 |
| 15-dic-17 | Microsoft | DE000CD64NR8 | G1546 | Call | EUR | 70 | 0.100 | EUR | 86.85 | 1.1754 | 1.43 |
| 15-dic-17 | Microsoft | DE000CD64NS6 | G1547 | Call | EUR | 80 | 0.100 | EUR | 86.85 | 1.1754 | 0.58 |
| 15-dic-17 | Microsoft | DE000CD65M76 | G5035 | Put | EUR | 60 | 0.100 | EUR | 86.85 | 1.1754 | 0.00 |
| 15-dic-17 | Nasdaq-100 Index(R) | DE000CD64P17 | G1616 | Call | EUR | 5,200 | 0.002 | EUR | 6,466.32 | 1.1754 | 2.15 |
| 15-dic-17 | Nasdaq-100 Index(R) | DE000CD64P33 | G1618 | Call | EUR | 5,600 | 0.002 | EUR | 6,466.32 | 1.1754 | 1.47 |
| 15-dic-17 | Nasdaq-100 Index(R) | DE000CD654F7 | G5298 | Call | EUR | 6,200 | 0.002 | EUR | 6,466.32 | 1.1754 | 0.45 |
| 15-dic-17 | Nasdaq-100 Index(R) | DE000CD654R2 | G5308 | Put | EUR | 5,000 | 0.002 | EUR | 6,466.32 | 1.1754 | 0.00 |

| Vencimiento | Subyacente | ISIN | Codigo SIBE | Put/Call | Strike | Ratio | Precio cierre liquidación | FX-Rate | Importe liquidación |
|-------------|------------------------------|--------------|-------------|----------|-----------|-------|---------------------------|---------|---------------------|
| 15-dic-17 | Nasdaq-100 Index(R) | DE000CD654V4 | G5312 | Put | EUR 5,200 | 0.002 | EUR 6,466.32 | 1.1754 | 0.00 |
| 15-dic-17 | NH Hoteles | DE000CD64HU4 | G1439 | Call | EUR 4 | 1.000 | EUR 6.00 | 1.0000 | 2.00 |
| 15-dic-17 | NH Hoteles | DE000CD64HV2 | G1440 | Call | EUR 5 | 1.000 | EUR 6.00 | 1.0000 | 1.00 |
| 15-dic-17 | NH Hoteles | DE000CD64HW0 | G1441 | Call | EUR 6 | 1.000 | EUR 6.00 | 1.0000 | 0.00 |
| 15-dic-17 | NH Hoteles | DE000CD65158 | G3789 | Call | EUR 7 | 1.000 | EUR 6.00 | 1.0000 | 0.00 |
| 15-dic-17 | Obrascon Huarte Lain | DE000CD64HX8 | G1442 | Call | EUR 3 | 0.500 | EUR 5.14 | 1.0000 | 1.07 |
| 15-dic-17 | Obrascon Huarte Lain | DE000CD64HY6 | G1443 | Call | EUR 4 | 0.500 | EUR 5.14 | 1.0000 | 0.57 |
| 15-dic-17 | Obrascon Huarte Lain | DE000CD64HZ3 | G1444 | Call | EUR 5 | 0.500 | EUR 5.14 | 1.0000 | 0.07 |
| 15-dic-17 | Obrascon Huarte Lain | DE000CD64J07 | G1445 | Put | EUR 2 | 0.500 | EUR 5.14 | 1.0000 | 0.00 |
| 15-dic-17 | Obrascon Huarte Lain | DE000CD651B2 | G3795 | Put | EUR 3 | 0.500 | EUR 5.14 | 1.0000 | 0.00 |
| 15-dic-17 | Pharma Mar S.A. | DE000CD64J15 | G1446 | Call | EUR 3 | 0.500 | EUR 2.35 | 1.0000 | 0.00 |
| 15-dic-17 | Pharma Mar S.A. | DE000CD64J31 | G1448 | Call | EUR 4 | 0.500 | EUR 2.35 | 1.0000 | 0.00 |
| 15-dic-17 | Pharma Mar S.A. | DE000CD64J49 | G1449 | Call | EUR 4 | 0.500 | EUR 2.35 | 1.0000 | 0.00 |
| 15-dic-17 | Pharma Mar S.A. | DE000CD651J5 | G3802 | Call | EUR 5 | 0.500 | EUR 2.35 | 1.0000 | 0.00 |
| 15-dic-17 | Pharma Mar S.A. | DE000CD651N7 | G3806 | Call | EUR 5 | 0.500 | EUR 2.35 | 1.0000 | 0.00 |
| 15-dic-17 | Red Electrica Corporacion SA | DE000CD64J56 | G1450 | Call | EUR 18 | 0.500 | EUR 18.90 | 1.0000 | 0.45 |
| 15-dic-17 | Red Electrica Corporacion SA | DE000CD64J64 | G1451 | Call | EUR 20 | 0.500 | EUR 18.90 | 1.0000 | 0.00 |
| 15-dic-17 | Red Electrica Corporacion SA | DE000CD64J72 | G1452 | Put | EUR 14 | 0.500 | EUR 18.90 | 1.0000 | 0.00 |
| 15-dic-17 | Red Electrica Corporacion SA | DE000CD651T4 | G3811 | Call | EUR 22 | 0.500 | EUR 18.90 | 1.0000 | 0.00 |
| 15-dic-17 | Red Electrica Corporacion SA | DE000CD651X6 | G3815 | Call | EUR 24 | 0.500 | EUR 18.90 | 1.0000 | 0.00 |
| 15-dic-17 | Red Electrica Corporacion SA | DE000CD651Z1 | G3817 | Put | EUR 18 | 0.500 | EUR 18.90 | 1.0000 | 0.00 |
| 15-dic-17 | Repsol SA | DE000CZ506M9 | F6178 | Call | EUR 12 | 0.500 | EUR 15.16 | 1.0000 | 1.58 |



| Vencimiento | Subyacente | ISIN | Codigo SIBE | Put/Call | Strike | | Ratio | Precio cierre liquidación | | FX-Rate | Importe liquidación |
|-------------|------------------------------------|--------------|-------------|----------|--------|-------|-------|---------------------------|----------|---------|---------------------|
| 15-dic-17 | Repsol SA | DE000CZ506V0 | F6186 | Call | EUR | 14 | 0.500 | EUR | 15.16 | 1.0000 | 0.58 |
| 15-dic-17 | Repsol SA | DE000CZ506Z1 | F6190 | Call | EUR | 16 | 0.500 | EUR | 15.16 | 1.0000 | 0.00 |
| 15-dic-17 | Repsol SA | DE000CZ507D6 | F6194 | Put | EUR | 10 | 0.500 | EUR | 15.16 | 1.0000 | 0.00 |
| 15-dic-17 | Repsol SA | DE000CD64JC8 | G1457 | Call | EUR | 15 | 0.500 | EUR | 15.16 | 1.0000 | 0.08 |
| 15-dic-17 | Repsol SA | DE000CD65240 | G3822 | Call | EUR | 17 | 0.500 | EUR | 15.16 | 1.0000 | 0.00 |
| 15-dic-17 | Repsol SA | DE000CD65265 | G3824 | Put | EUR | 12 | 0.500 | EUR | 15.16 | 1.0000 | 0.00 |
| 15-dic-17 | Repsol SA | DE000CD65J22 | G4928 | Put | EUR | 13 | 0.500 | EUR | 15.16 | 1.0000 | 0.00 |
| 15-dic-17 | S&P 500 | DE000CD64P41 | G1619 | Call | EUR | 2,400 | 0.005 | EUR | 2,675.81 | 1.1754 | 1.17 |
| 15-dic-17 | S&P 500 | DE000CD64P58 | G1620 | Call | EUR | 2,500 | 0.005 | EUR | 2,675.81 | 1.1754 | 0.75 |
| 15-dic-17 | S&P 500 | DE000CD64P66 | G1621 | Put | EUR | 1,900 | 0.005 | EUR | 2,675.81 | 1.1754 | 0.00 |
| 15-dic-17 | S&P 500 | DE000CD64Q57 | G3995 | Call | EUR | 2,600 | 0.005 | EUR | 2,675.81 | 1.1754 | 0.32 |
| 15-dic-17 | S&P 500 | DE000CD64Q73 | G3997 | Call | EUR | 2,800 | 0.005 | EUR | 2,675.81 | 1.1754 | 0.00 |
| 15-dic-17 | Sacyr S.A. | DE000CD64JL9 | G1465 | Call | EUR | 2 | 0.515 | EUR | 2.17 | 1.0000 | 0.00 |
| 15-dic-17 | Sacyr S.A. | DE000CD64JP0 | G1468 | Call | EUR | 3 | 0.515 | EUR | 2.17 | 1.0000 | 0.00 |
| 15-dic-17 | Sacyr S.A. | DE000CD64JQ8 | G1469 | Put | EUR | 2 | 0.515 | EUR | 2.17 | 1.0000 | 0.00 |
| 15-dic-17 | Sacyr S.A. | DE000CD652D6 | G3831 | Call | EUR | 4 | 0.500 | EUR | 2.17 | 1.0000 | 0.00 |
| 15-dic-17 | Siemens Gamesa Renewable Energy SA | DE000CZ513U8 | G1375 | Call | EUR | 17 | 0.239 | EUR | 11.69 | 1.0000 | 0.00 |
| 15-dic-17 | Siemens Gamesa Renewable Energy SA | DE000CZ513W4 | G1377 | Call | EUR | 18 | 0.239 | EUR | 11.69 | 1.0000 | 0.00 |
| 15-dic-17 | Siemens Gamesa Renewable Energy SA | DE000CZ513X2 | G1378 | Call | EUR | 20 | 0.239 | EUR | 11.69 | 1.0000 | 0.00 |
| 15-dic-17 | Siemens Gamesa Renewable Energy SA | DE000CZ513Z7 | G1380 | Put | EUR | 13 | 0.239 | EUR | 11.69 | 1.0000 | 0.40 |
| 15-dic-17 | Siemens Gamesa Renewable Energy SA | DE000CD64Y99 | G3691 | Call | EUR | 22 | 0.200 | EUR | 11.69 | 1.0000 | 0.00 |
| 15-dic-17 | Siemens Gamesa Renewable Energy SA | DE000CD64YD5 | G3695 | Put | EUR | 18 | 0.200 | EUR | 11.69 | 1.0000 | 1.26 |

| Vencimiento | Subyacente | ISIN | Codigo SIBE | Put/Call | Strike | | Ratio | Precio cierre liquidación | | FX-Rate | Importe liquidación |
|-------------|-------------------|--------------|-------------|----------|--------|----|-------|---------------------------|-------|---------|---------------------|
| 15-dic-17 | Societe Generale | DE000CD64LF7 | G1548 | Call | EUR | 45 | 0.100 | EUR | 43.20 | 1.0000 | 0.00 |
| 15-dic-17 | Societe Generale | DE000CD64LG5 | G1549 | Call | EUR | 50 | 0.100 | EUR | 43.20 | 1.0000 | 0.00 |
| 15-dic-17 | Societe Generale | DE000CD64LH3 | G1550 | Call | EUR | 55 | 0.100 | EUR | 43.20 | 1.0000 | 0.00 |
| 15-dic-17 | Societe Generale | DE000CD65LH0 | G5011 | Put | EUR | 40 | 0.100 | EUR | 43.20 | 1.0000 | 0.00 |
| 15-dic-17 | Tecnicas Reunidas | DE000CD64JR6 | G1470 | Call | EUR | 35 | 0.100 | EUR | 25.66 | 1.0000 | 0.00 |
| 15-dic-17 | Tecnicas Reunidas | DE000CD64JS4 | G1471 | Call | EUR | 40 | 0.100 | EUR | 25.66 | 1.0000 | 0.00 |
| 15-dic-17 | Tecnicas Reunidas | DE000CD64JT2 | G1472 | Put | EUR | 30 | 0.100 | EUR | 25.66 | 1.0000 | 0.43 |
| 15-dic-17 | Tecnicas Reunidas | DE000CD652J3 | G3836 | Call | EUR | 45 | 0.100 | EUR | 25.66 | 1.0000 | 0.00 |
| 15-dic-17 | Tecnicas Reunidas | DE000CD652L9 | G3838 | Put | EUR | 25 | 0.100 | EUR | 25.66 | 1.0000 | 0.00 |
| 15-dic-17 | Tecnicas Reunidas | DE000CD65JC5 | G4938 | Call | EUR | 30 | 0.100 | EUR | 25.66 | 1.0000 | 0.00 |
| 15-dic-17 | Telefonica | DE000CZ508D4 | F6218 | Call | EUR | 9 | 0.500 | EUR | 8.25 | 1.0000 | 0.00 |
| 15-dic-17 | Telefonica | DE000CZ508K9 | F6224 | Call | EUR | 10 | 0.500 | EUR | 8.25 | 1.0000 | 0.00 |
| 15-dic-17 | Telefonica | DE000CZ508R4 | F6230 | Call | EUR | 11 | 0.500 | EUR | 8.25 | 1.0000 | 0.00 |
| 15-dic-17 | Telefonica | DE000CZ508X2 | F6236 | Call | EUR | 12 | 0.500 | EUR | 8.25 | 1.0000 | 0.00 |
| 15-dic-17 | Telefonica | DE000CZ509B6 | F6240 | Call | EUR | 13 | 0.500 | EUR | 8.25 | 1.0000 | 0.00 |
| 15-dic-17 | Telefonica | DE000CZ509K7 | F6248 | Put | EUR | 8 | 0.500 | EUR | 8.25 | 1.0000 | 0.00 |
| 15-dic-17 | Telefonica | DE000CZ50VP7 | F9467 | Call | EUR | 8 | 0.500 | EUR | 8.25 | 1.0000 | 0.13 |
| 15-dic-17 | Telefonica | DE000CZ50W59 | F9483 | Put | EUR | 7 | 0.500 | EUR | 8.25 | 1.0000 | 0.00 |
| 15-dic-17 | Telefonica | DE000CD64K87 | G1487 | Call | EUR | 10 | 0.500 | EUR | 8.25 | 1.0000 | 0.00 |
| 15-dic-17 | Telefonica | DE000CD64KD4 | G1492 | Call | EUR | 11 | 0.500 | EUR | 8.25 | 1.0000 | 0.00 |
| 15-dic-17 | Telefonica | DE000CD653A0 | G3862 | Call | EUR | 12 | 0.500 | EUR | 8.25 | 1.0000 | 0.00 |
| 15-dic-17 | Telefonica | DE000CD653D4 | G3865 | Put | EUR | 9 | 0.500 | EUR | 8.25 | 1.0000 | 0.12 |
| 15-dic-17 | Telefonica | DE000CD653J1 | G3870 | Put | EUR | 9 | 0.500 | EUR | 8.25 | 1.0000 | 0.37 |



| Vencimiento | Subyacente | ISIN | Codigo SIBE | Put/Call | Strike | | Ratio | Precio cierre liquidación | | FX-Rate | Importe liquidación |
|-------------|------------|--------------|-------------|----------|--------|----|-------|---------------------------|-------|---------|---------------------|
| 15-dic-17 | Telefonica | DE000CD653N3 | G3874 | Put | EUR | 10 | 0.500 | EUR | 8.25 | 1.0000 | 0.62 |
| 15-dic-17 | Telefonica | DE000CD653U8 | G3880 | Put | EUR | 10 | 0.500 | EUR | 8.25 | 1.0000 | 0.87 |
| 15-dic-17 | Telefonica | DE000CD65JH4 | G4943 | Call | EUR | 9 | 0.500 | EUR | 8.25 | 1.0000 | 0.00 |
| 15-dic-17 | Viscofan | DE000CD64KY0 | G1511 | Call | EUR | 50 | 0.100 | EUR | 55.65 | 1.0000 | 0.57 |
| 15-dic-17 | Viscofan | DE000CD64KZ7 | G1512 | Call | EUR | 55 | 0.100 | EUR | 55.65 | 1.0000 | 0.07 |
| 15-dic-17 | Viscofan | DE000CD65414 | G3887 | Call | EUR | 60 | 0.100 | EUR | 55.65 | 1.0000 | 0.00 |
| 15-dic-17 | Viscofan | DE000CD65455 | G3891 | Call | EUR | 65 | 0.100 | EUR | 55.65 | 1.0000 | 0.00 |
| 15-dic-17 | Viscofan | DE000CD65497 | G3895 | Call | EUR | 70 | 0.100 | EUR | 55.65 | 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.

En Frankfurt, 18-diciembre-2017

Commerzbank AG