



VENCIMIENTO DE WARRANTS EMITIDOS POR COMMERZBANK AG

Vencimiento 16-febrero-2018

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

WARRANTS

	Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike		Ratio	Precio cierre liquidación		FX-Rate	Importe liquidación
Warrant	16-febrero-18	Banco Santander SA	DE000CD65E92	G4799	Call	EUR	5.00	0.500	EUR	5.62	1.0000	0.31
Warrant	16-febrero-18	Banco Santander SA	DE000CD65EC6	G4802	Call	EUR	5.50	0.500	EUR	5.62	1.0000	0.06
Warrant	16-febrero-18	Banco Santander SA	DE000CD65EG7	G4806	Call	EUR	6.00	0.500	EUR	5.62	1.0000	0.00
Warrant	16-febrero-18	Banco Santander SA	DE000CD65EL7	G4810	Call	EUR	6.50	0.500	EUR	5.62	1.0000	0.00
Warrant	16-febrero-18	Banco Santander SA	DE000CD65EQ6	G4814	Put	EUR	5.00	0.500	EUR	5.62	1.0000	0.00
Warrant	16-febrero-18	BBVA	DE000CD65DH7	G4773	Call	EUR	7.00	0.500	EUR	7.06	1.0000	0.03
Warrant	16-febrero-18	BBVA	DE000CD65DM7	G4777	Call	EUR	7.50	0.500	EUR	7.06	1.0000	0.00
Warrant	16-febrero-18	BBVA	DE000CD65DQ8	G4780	Call	EUR	8.00	0.500	EUR	7.06	1.0000	0.00
Warrant	16-febrero-18	BBVA	DE000CD65DU0	G4784	Call	EUR	8.50	0.500	EUR	7.06	1.0000	0.00
Warrant	16-febrero-18	BBVA	DE000CD65E01	G4790	Put	EUR	7.00	0.500	EUR	7.06	1.0000	0.00
Warrant	16-febrero-18	IBEX	DE000CD65513	G5041	Call	EUR	7,000.00	0.001	EUR	9,832.10	1.0000	2.83
Warrant	16-febrero-18	IBEX	DE000CD655C1	G5052	Call	EUR	7,500.00	0.001	EUR	9,832.10	1.0000	2.33
Warrant	16-febrero-18	IBEX	DE000CD655M0	G5061	Call	EUR	8,000.00	0.001	EUR	9,832.10	1.0000	1.83
Warrant	16-febrero-18	IBEX	DE000CD655W9	G5070	Call	EUR	8,500.00	0.001	EUR	9,832.10	1.0000	1.33
Warrant	16-febrero-18	IBEX	DE000CD65653	G5079	Call	EUR	9,000.00	0.001	EUR	9,832.10	1.0000	0.83
Warrant	16-febrero-18	IBEX	DE000CD656E5	G5088	Call	EUR	9,500.00	0.001	EUR	9,832.10	1.0000	0.33

	Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike		Ratio	Precio cierre liquidación		FX-Rate	Importe liquidación
Warrant	16-febrero-18	IBEX	DE000CD656P1	G5097	Call	EUR	10,000.00	0.001	EUR	9,832.10	1.0000	0.00
Warrant	16-febrero-18	IBEX	DE000CD656Y3	G5106	Call	EUR	10,500.00	0.001	EUR	9,832.10	1.0000	0.00
Warrant	16-febrero-18	IBEX	DE000CD65760	G5114	Call	EUR	11,000.00	0.001	EUR	9,832.10	1.0000	0.00
Warrant	16-febrero-18	IBEX	DE000CD657D5	G5121	Call	EUR	11,500.00	0.001	EUR	9,832.10	1.0000	0.00
Warrant	16-febrero-18	IBEX	DE000CD657K0	G5127	Call	EUR	12,000.00	0.001	EUR	9,832.10	1.0000	0.00
Warrant	16-febrero-18	IBEX	DE000CD65836	G5145	Put	EUR	7,500.00	0.001	EUR	9,832.10	1.0000	0.00
Warrant	16-febrero-18	IBEX	DE000CD658C5	G5154	Put	EUR	8,000.00	0.001	EUR	9,832.10	1.0000	0.00
Warrant	16-febrero-18	IBEX	DE000CD658N2	G5164	Put	EUR	8,500.00	0.001	EUR	9,832.10	1.0000	0.00
Warrant	16-febrero-18	IBEX	DE000CD658Z6	G5175	Put	EUR	9,000.00	0.001	EUR	9,832.10	1.0000	0.00
Warrant	16-febrero-18	IBEX	DE000CD659A7	G5186	Put	EUR	9,500.00	0.001	EUR	9,832.10	1.0000	0.00
Warrant	16-febrero-18	IBEX	DE000CD659M2	G5197	Put	EUR	10,000.00	0.001	EUR	9,832.10	1.0000	0.17
Warrant	16-febrero-18	IBEX	DE000CD659W1	G5206	Put	EUR	10,500.00	0.001	EUR	9,832.10	1.0000	0.67
Warrant	16-febrero-18	IBEX	DE000CD65A54	G5215	Put	EUR	11,000.00	0.001	EUR	9,832.10	1.0000	1.17
Warrant	16-febrero-18	IBEX	DE000CD65AE0	G5224	Put	EUR	11,500.00	0.001	EUR	9,832.10	1.0000	1.67
Warrant	16-febrero-18	IBEX	DE000CD65AP6	G5233	Put	EUR	12,000.00	0.001	EUR	9,832.10	1.0000	2.17
Warrant	16-febrero-18	IBEX	DE000CD65AY8	G5242	Put	EUR	12,500.00	0.001	EUR	9,832.10	1.0000	2.67
Warrant	16-febrero-18	IBEX	DE000CD65B79	G5251	Put	EUR	13,000.00	0.001	EUR	9,832.10	1.0000	3.17
Warrant	16-febrero-18	IBEX	DE000CD65BG3	G5260	Put	EUR	13,500.00	0.001	EUR	9,832.10	1.0000	3.67
Warrant	16-febrero-18	IBEX	DE000CD65BR0	G5269	Put	EUR	14,000.00	0.001	EUR	9,832.10	1.0000	4.17
Warrant	16-febrero-18	Telefonica	DE000CD65JK8	G4945	Call	EUR	8.50	0.500	EUR	7.64	1.0000	0.00
Warrant	16-febrero-18	Telefonica	DE000CD65JN2	G4948	Call	EUR	9.00	0.500	EUR	7.64	1.0000	0.00
Warrant	16-febrero-18	Telefonica	DE000CD65JS1	G4952	Call	EUR	9.50	0.500	EUR	7.64	1.0000	0.00
Warrant	16-febrero-18	Telefonica	DE000CD65JV5	G4955	Call	EUR	10.00	0.500	EUR	7.64	1.0000	0.00



	Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike		Ratio	Precio cierre liquidación		FX-Rate	Importe liquidación
Warrant	16-febrero-18	Telefonica	DE000CD65K03	G4960	Call	EUR	10.50	0.500	EUR	7.64	1.0000	0.00
Warrant	16-febrero-18	Telefonica	DE000CD65K60	G4966	Put	EUR	8.00	0.500	EUR	7.64	1.0000	0.18
Warrant	16-febrero-18	Telefonica	DE000CD65KB5	G4971	Put	EUR	9.00	0.500	EUR	7.64	1.0000	0.68

El Precio de Liquidación contra el que se calcula el Importe de Liquidación es el precio de cierre de los correspondientes subyacentes publicado por la correspondiente Bolsa.

En Frankfurt, 19-febrero-2018

Commerzbank AG