



## VENCIMIENTO DE WARRANTS EMITIDOS POR COMMERZBANK AG

### Vencimiento 17-mar-2017

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
17-mar-17	BBVA	DE000CZ4ZSC3	F3893	Call	EUR 6.00	0.500	EUR	7.08	1.0000	0.54
17-mar-17	BBVA	DE000CZ4ZSM2	F3902	Call	EUR 7.00	0.500	EUR	7.08	1.0000	0.04
17-mar-17	BBVA	DE000CZ4ZST7	F3908	Put	EUR 5.00	0.500	EUR	7.08	1.0000	0.00
17-mar-17	BBVA	DE000CZ4ZSZ4	F3914	Put	EUR 6.00	0.500	EUR	7.08	1.0000	0.00
17-mar-17	Banco Santander SA	DE000CZ4ZTJ6	F3933	Call	EUR 4.00	0.500	EUR	5.65	1.0000	0.83
17-mar-17	Banco Santander SA	DE000CZ4ZTS7	F3941	Call	EUR 5.00	0.500	EUR	5.65	1.0000	0.33
17-mar-17	Banco Santander SA	DE000CZ4ZTU3	F3943	Call	EUR 6.00	0.500	EUR	5.65	1.0000	0.00
17-mar-17	Banco Santander SA	DE000CZ4ZU09	F3949	Put	EUR 3.00	0.500	EUR	5.65	1.0000	0.00
17-mar-17	Banco Santander SA	DE000CZ4ZU82	F3957	Put	EUR 4.00	0.500	EUR	5.65	1.0000	0.00
17-mar-17	Inditex	DE000CZ4ZP63	F3984	Call	EUR 28.87	0.201	EUR	31.91	1.0000	0.61
17-mar-17	Inditex	DE000CZ4ZPD7	F3991	Call	EUR 30.87	0.201	EUR	31.91	1.0000	0.21
17-mar-17	Inditex	DE000CZ4ZPH8	F3995	Call	EUR 32.86	0.201	EUR	31.91	1.0000	0.00
17-mar-17	Inditex	DE000CZ4ZPM8	F3999	Call	EUR 34.85	0.201	EUR	31.91	1.0000	0.00
17-mar-17	Inditex	DE000CZ4ZPQ9	F4002	Put	EUR 24.89	0.201	EUR	31.91	1.0000	0.00
17-mar-17	Apple Inc.	DE000CZ4ZV65	F4070	Call	EUR 130.00	0.050	EUR	139.99	1.0738	0.47
17-mar-17	IBEX	DE000CZ4ZVN4	F4090	Call	EUR 8,500.00	0.001	EUR	10,245.80	1.0000	1.75

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Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike	Ratio	Precio cierre liquidación		FX-Rate	Importe liquidación
17-mar-17	IBEX	DE000CZ4ZVX3	F4099	Call	EUR 9,000.00	0.001	EUR	10,245.80	1.0000	1.25
17-mar-17	IBEX	DE000CZ4ZW64	F4108	Call	EUR 9,500.00	0.001	EUR	10,245.80	1.0000	0.75
17-mar-17	IBEX	DE000CZ4ZW72	F4109	Call	EUR 10,000.00	0.001	EUR	10,245.80	1.0000	0.25
17-mar-17	IBEX	DE000CZ4ZWE1	F4116	Put	EUR 8,000.00	0.001	EUR	10,245.80	1.0000	0.00
17-mar-17	Abertis	DE000CZ4ZYH0	F5972	Call	EUR 16.19	0.525	EUR	14.50	1.0000	0.00
17-mar-17	Acciona	DE000CZ4ZYP3	F5978	Call	EUR 85.00	0.100	EUR	73.03	1.0000	0.00
17-mar-17	Acerinox SA	DE000CZ4ZYU3	F5983	Call	EUR 13.00	0.500	EUR	13.72	1.0000	0.36
17-mar-17	ACS Cons Y Serv	DE000CZ4ZYZ2	F5988	Call	EUR 35.00	0.200	EUR	31.03	1.0000	0.00
17-mar-17	Aena SA	DE000CZ4ZZ53	F5994	Call	EUR 155.00	0.050	EUR	139.10	1.0000	0.00
17-mar-17	BBVA	DE000CZ4ZZU0	F6017	Call	EUR 8.00	0.500	EUR	7.08	1.0000	0.00
17-mar-17	Banco de Sabadell	DE000CZ500L4	F6033	Call	EUR 2.25	1.000	EUR	1.69	1.0000	0.00
17-mar-17	Banco Popular Espanol	DE000CZ500R1	F6038	Call	EUR 2.69	0.557	EUR	0.94	1.0000	0.00
17-mar-17	Caixabank SA	DE000CZ502D7	F6074	Call	EUR 3.25	1.000	EUR	3.88	1.0000	0.63
17-mar-17	DIA	DE000CZ502N6	F6083	Call	EUR 5.50	0.500	EUR	5.24	1.0000	0.00
17-mar-17	Enagas	DE000CZ502U1	F6089	Call	EUR 31.00	0.500	EUR	22.90	1.0000	0.00
17-mar-17	Fomento De Construcciones Y Contratas	DE000CZ503D5	F6098	Call	EUR 9.50	0.500	EUR	8.27		
17-mar-17	Gamesa	DE000CZ503K0	F6104	Call	EUR 21.00	0.200	EUR	21.68	1.0000	0.14
17-mar-17	Gas Natural	DE000CZ503Q7	F6109	Call	EUR 21.00	0.200	EUR	19.16	1.0000	0.00
17-mar-17	Grifols SA	DE000CZ503W5	F6115	Call	EUR 23.00	0.200	EUR	21.68	1.0000	0.00
17-mar-17	Ferrovial	DE000CZ504C5	F6121	Call	EUR 23.00	0.200	EUR	18.43	1.0000	0.00
17-mar-17	Iberdrola SA	DE000CZ504J0	F6127	Call	EUR 7.00	1.000	EUR	6.45	1.0000	0.00
17-mar-17	Indra Sistemas	DE000CZ504M4	F6130	Call	EUR 13.00	0.500	EUR	11.98	1.0000	0.00

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Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike	Ratio	Precio cierre liquidación		FX-Rate	Importe liquidación
17-mar-17	Inditex	DE000CZ504W3	F6139	Call	EUR 36.84	0.201	EUR	31.91	1.0000	0.00
17-mar-17	International Consolidated Airlines Group SA	DE000CZ505D0	F6146	Call	EUR 9.00	1.000	EUR	6.56	1.0000	0.00
17-mar-17	Mediaset Espana Comunicacion SA.	DE000CZ505K5	F6152	Call	EUR 15.00	0.500	EUR	11.78	1.0000	0.00
17-mar-17	Obrascon Huarte Lain	DE000CZ505V2	F6162	Call	EUR 7.50	0.500	EUR	4.18	1.0000	0.00
17-mar-17	Repsol SA	DE000CZ506G1	F6173	Call	EUR 11.00	0.500	EUR	14.56	1.0000	1.78
17-mar-17	Repsol SA	DE000CZ506Q0	F6181	Call	EUR 13.00	0.500	EUR	14.56	1.0000	0.78
17-mar-17	Repsol SA	DE000CZ506W8	F6187	Call	EUR 15.00	0.500	EUR	14.56	1.0000	0.00
17-mar-17	Repsol SA	DE000CZ507A2	F6191	Put	EUR 9.00	0.500	EUR	14.56	1.0000	0.00
17-mar-17	Sacyr S.A.	DE000CZ507J3	F6199	Call	EUR 1.75	0.500	EUR	2.38	1.0000	0.32
17-mar-17	Sacyr S.A.	DE000CZ507M7	F6202	Call	EUR 2.25	0.500	EUR	2.38	1.0000	0.07
17-mar-17	Sacyr S.A.	DE000CZ507Q8	F6205	Call	EUR 2.75	0.500	EUR	2.38	1.0000	0.00
17-mar-17	Tecnicas Reunidas	DE000CZ507V8	F6210	Call	EUR 37.50	0.100	EUR	36.57	1.0000	0.00
17-mar-17	Telefonica	DE000CZ508A0	F6215	Call	EUR 9.00	0.500	EUR	10.60	1.0000	0.80
17-mar-17	Telefonica	DE000CZ508G7	F6221	Call	EUR 10.00	0.500	EUR	10.60	1.0000	0.30
17-mar-17	Telefonica	DE000CZ508N3	F6227	Call	EUR 11.00	0.500	EUR	10.60	1.0000	0.00
17-mar-17	Telefonica	DE000CZ508U8	F6233	Call	EUR 12.00	0.500	EUR	10.60	1.0000	0.00
17-mar-17	Telefonica	DE000CZ508Y0	F6237	Call	EUR 13.00	0.500	EUR	10.60	1.0000	0.00
17-mar-17	Telefonica	DE000CZ509D2	F6242	Put	EUR 7.00	0.500	EUR	10.60	1.0000	0.00
17-mar-17	Telefonica	DE000CZ509Q4	F6253	Put	EUR 9.00	0.500	EUR	10.60	1.0000	0.00
17-mar-17	Viscofan	DE000CZ509W2	F6259	Call	EUR 57.00	0.100	EUR	49.04	1.0000	0.00
17-mar-17	Apple Inc.	DE000CZ4ZXT7	F6261	Call	EUR 105.00	0.050	EUR	139.99	1.0738	1.63
17-mar-17	Apple Inc.	DE000CZ4ZXU5	F6262	Call	EUR 115.00	0.050	EUR	139.99	1.0738	1.16

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Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike	Ratio	Precio cierre liquidación	FX-Rate	Importe liquidación
17-mar-17	Apple Inc.	DE000CZ4ZXV3	F6263	Put	EUR 95.00	0.050	EUR 139.99	1.0738	0.00
17-mar-17	ArcelorMittal	DE000CZ50A30	F6269	Call	EUR 6.50	0.500	EUR 8.52	1.0000	1.01
17-mar-17	ArcelorMittal	DE000CZ50A55	F6271	Call	EUR 7.50	0.500	EUR 8.52	1.0000	0.51
17-mar-17	Facebook Inc	DE000CZ4ZXZ4	F6277	Call	EUR 135.00	0.050	EUR 139.84	1.0738	0.23
17-mar-17	Microsoft	DE000CZ4ZY47	F6282	Call	EUR 60.00	0.100	EUR 64.87	1.0738	0.45
17-mar-17	IBEX	DE000CZ4ZXB5	F6309	Call	EUR 11,000.00	0.001	EUR 10,245.80	1.0000	0.00
17-mar-17	IBEX	DE000CZ4ZXF6	F6313	Put	EUR 7,000.00	0.001	EUR 10,245.80	1.0000	0.00
17-mar-17	Abertis	DE000CZ50EK4	F7462	Call	EUR 14.00	0.500	EUR 14.50	1.0000	0.25
17-mar-17	Abertis	DE000CZ50EM0	F7464	Call	EUR 16.00	0.500	EUR 14.50	1.0000	0.00
17-mar-17	Acciona	DE000CZ50EQ1	F7467	Call	EUR 75.00	0.100	EUR 73.03	1.0000	0.00
17-mar-17	Acerinox SA	DE000CZ50EU3	F7471	Call	EUR 11.00	0.500	EUR 13.72	1.0000	1.36
17-mar-17	Acerinox SA	DE000CZ50EW9	F7473	Put	EUR 7.00	0.500	EUR 13.72	1.0000	0.00
17-mar-17	ACS Cons Y Serv	DE000CZ50F19	F7478	Call	EUR 31.00	0.200	EUR 31.03	1.0000	0.01
17-mar-17	Aena SA	DE000CZ50F43	F7481	Call	EUR 135.00	0.050	EUR 139.10	1.0000	0.21
17-mar-17	Amadeus IT Group SA	DE000CZ50F68	F7483	Call	EUR 40.00	0.200	EUR 46.20	1.0000	1.24
17-mar-17	Amadeus IT Group SA	DE000CZ50F76	F7484	Call	EUR 45.00	0.200	EUR 46.20	1.0000	0.24
17-mar-17	Amadeus IT Group SA	DE000CZ50F92	F7486	Put	EUR 35.00	0.200	EUR 46.20	1.0000	0.00
17-mar-17	Atresmedia Corporacion de Medios de Comunicacion S	DE000CZ50FB0	F7488	Call	EUR 11.00	0.200	EUR 11.22	1.0000	0.04
17-mar-17	BBVA	DE000CZ50FK1	F7496	Call	EUR 4.50	0.500	EUR 7.08	1.0000	1.29
17-mar-17	BBVA	DE000CZ50FR6	F7502	Call	EUR 5.00	0.500	EUR 7.08	1.0000	1.04
17-mar-17	BBVA	DE000CZ50FZ9	F7510	Call	EUR 5.50	0.500	EUR 7.08	1.0000	0.79
17-mar-17	BBVA	DE000CZ50G42	F7515	Call	EUR 6.50	0.500	EUR 7.08	1.0000	0.29

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Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike	Ratio	Precio cierre liquidación		FX-Rate	Importe liquidación
17-mar-17	BBVA	DE000CZ50G83	F7519	Put	EUR 3.00	0.500	EUR	7.08	1.0000	0.00
17-mar-17	BBVA	DE000CZ50GG7	F7527	Put	EUR 4.00	0.500	EUR	7.08	1.0000	0.00
17-mar-17	Banco de Sabadell	DE000CZ50GU8	F7539	Call	EUR 1.25	1.000	EUR	1.69	1.0000	0.44
17-mar-17	Banco de Sabadell	DE000CZ50GW4	F7541	Call	EUR 1.75	1.000	EUR	1.69	1.0000	0.00
17-mar-17	Banco Popular Espanol	DE000CZ50GZ7	F7544	Call	EUR 1.25	1.000	EUR	0.94	1.0000	0.00
17-mar-17	Banco Popular Espanol	DE000CZ50H33	F7548	Call	EUR 1.75	1.000	EUR	0.94	1.0000	0.00
17-mar-17	Banco Santander SA	DE000CZ50HA8	F7555	Call	EUR 3.00	0.500	EUR	5.65	1.0000	1.33
17-mar-17	Banco Santander SA	DE000CZ50HG5	F7561	Call	EUR 3.50	0.500	EUR	5.65	1.0000	1.08
17-mar-17	Banco Santander SA	DE000CZ50HN1	F7567	Call	EUR 4.50	0.500	EUR	5.65	1.0000	0.58
17-mar-17	Banco Santander SA	DE000CZ50HS0	F7571	Put	EUR 2.00	0.500	EUR	5.65	1.0000	0.00
17-mar-17	BANKIA SA	DE000CZ50J72	F7586	Call	EUR 0.70	1.000	EUR	1.07	1.0000	0.37
17-mar-17	BANKIA SA	DE000CZ50J98	F7588	Call	EUR 0.90	1.000	EUR	1.07	1.0000	0.17
17-mar-17	Bankinter	DE000CZ50JF3	F7594	Call	EUR 6.00	0.500	EUR	7.61	1.0000	0.81
17-mar-17	Bankinter	DE000CZ50JH9	F7596	Call	EUR 6.50	0.500	EUR	7.61	1.0000	0.56
17-mar-17	Bankinter	DE000CZ50JJ5	F7597	Call	EUR 7.00	0.500	EUR	7.61	1.0000	0.31
17-mar-17	Bankinter	DE000CZ50JL1	F7599	Call	EUR 7.50	0.500	EUR	7.61	1.0000	0.06
17-mar-17	Bankinter	DE000CZ50JM9	F7600	Call	EUR 8.00	0.500	EUR	7.61	1.0000	0.00
17-mar-17	Bankinter	DE000CZ50JP2	F7602	Put	EUR 6.00	0.500	EUR	7.61	1.0000	0.00
17-mar-17	Caixabank SA	DE000CZ50JS6	F7605	Call	EUR 2.25	1.000	EUR	3.88	1.0000	1.63
17-mar-17	DIA	DE000CZ50K12	F7614	Call	EUR 6.50	0.500	EUR	5.24	1.0000	0.00
17-mar-17	Enagas	DE000CZ50K46	F7617	Call	EUR 27.00	0.500	EUR	22.90	1.0000	0.00
17-mar-17	Endesa	DE000CZ50K87	F7621	Call	EUR 21.00	0.500	EUR	20.66	1.0000	0.00
17-mar-17	Gamesa	DE000CZ50KA2	F7623	Call	EUR 19.00	0.200	EUR	21.68	1.0000	0.54

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Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike	Ratio	Precio cierre liquidación		FX-Rate	Importe liquidación
17-mar-17	Gamesa	DE000CZ50KD6	F7626	Call	EUR 23.00	0.200	EUR	21.68	1.0000	0.00
17-mar-17	Gamesa	DE000CZ50KG9	F7629	Put	EUR 15.00	0.200	EUR	21.68	1.0000	0.00
17-mar-17	Grifols SA	DE000CZ50KK1	F7632	Call	EUR 27.00	0.200	EUR	21.68	1.0000	0.00
17-mar-17	Ferrovial	DE000CZ50KN5	F7635	Call	EUR 19.00	0.200	EUR	18.43	1.0000	0.00
17-mar-17	Ferrovial	DE000CZ50KQ8	F7637	Call	EUR 21.00	0.200	EUR	18.43	1.0000	0.00
17-mar-17	Iberdrola SA	DE000CZ50KS4	F7639	Call	EUR 6.00	1.000	EUR	6.45	1.0000	0.45
17-mar-17	Indra Sistemas	DE000CZ50KU0	F7641	Call	EUR 11.00	0.500	EUR	11.98	1.0000	0.49
17-mar-17	International Consolidated Airlines Group SA	DE000CZ50KY2	F7645	Call	EUR 5.00	1.000	EUR	6.56	1.0000	1.56
17-mar-17	Mediaset Espana Comunicacion SA.	DE000CZ50L37	F7650	Call	EUR 11.00	0.500	EUR	11.78	1.0000	0.39
17-mar-17	Obrascon Huarte Lain	DE000CZ50LC6	F7659	Call	EUR 5.50	0.500	EUR	4.18	1.0000	0.00
17-mar-17	Pharma Mar S.A.	DE000CZ50LF9	F7662	Call	EUR 2.10	0.500	EUR	2.97	1.0000	0.44
17-mar-17	Pharma Mar S.A.	DE000CZ50LG7	F7663	Call	EUR 2.30	0.500	EUR	2.97	1.0000	0.34
17-mar-17	Pharma Mar S.A.	DE000CZ50LJ1	F7665	Call	EUR 2.70	0.500	EUR	2.97	1.0000	0.14
17-mar-17	Red Electrica Corporacion SA	DE000CZ50LN3	F7669	Call	EUR 25.00	0.500	EUR	17.20	1.0000	0.00
17-mar-17	Sacyr S.A.	DE000CZ50M28	F7683	Call	EUR 1.25	0.500	EUR	2.38	1.0000	0.57
17-mar-17	Telefonica	DE000CZ50MD2	F7694	Call	EUR 8.00	0.500	EUR	10.60	1.0000	1.30
17-mar-17	Alphabet Inc C	DE000CZ50DM2	F7709	Call	EUR 725.00	0.010	EUR	852.12	1.0738	1.18
17-mar-17	Alphabet Inc C	DE000CZ50DP5	F7711	Call	EUR 775.00	0.010	EUR	852.12	1.0738	0.72
17-mar-17	Alphabet Inc C	DE000CZ50DR1	F7713	Call	EUR 825.00	0.010	EUR	852.12	1.0738	0.25
17-mar-17	Amazon	DE000CZ50DU5	F7716	Call	EUR 775.00	0.010	EUR	852.31	1.0738	0.72
17-mar-17	Amazon	DE000CZ50DX9	F7719	Call	EUR 875.00	0.010	EUR	852.31	1.0738	0.00
17-mar-17	Amazon	DE000CZ50DY7	F7720	Call	EUR 975.00	0.010	EUR	852.31	1.0738	0.00

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Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike	Ratio	Precio cierre liquidación		FX-Rate	Importe liquidación
17-mar-17	Apple Inc.	DE000CZ50E02	F7722	Call	EUR 95.00	0.050	EUR	139.99	1.0738	2.09
17-mar-17	ArcelorMittal	DE000CZ50MT8	F7726	Call	EUR 4.50	0.500	EUR	8.52	1.0000	2.01
17-mar-17	IBEX	DE000CZ50BC7	F7761	Call	EUR 7,500.00	0.001	EUR	10,245.80	1.0000	2.75
17-mar-17	IBEX	DE000CZ50BH6	F7766	Call	EUR 8,000.00	0.001	EUR	10,245.80	1.0000	2.25
17-mar-17	IBEX	DE000CZ50C12	F7784	Put	EUR 6,000.00	0.001	EUR	10,245.80	1.0000	0.00
17-mar-17	IBEX	DE000CZ50C46	F7787	Put	EUR 6,500.00	0.001	EUR	10,245.80	1.0000	0.00
17-mar-17	IBEX	DE000CZ50C95	F7792	Put	EUR 7,500.00	0.001	EUR	10,245.80	1.0000	0.00
17-mar-17	DAX 30	DE000CZ50CE1	F7797	Call	EUR 10,000.00	0.001	EUR	12,095.24	1.0000	2.10
17-mar-17	DAX 30	DE000CZ50CG6	F7799	Call	EUR 11,000.00	0.001	EUR	12,095.24	1.0000	1.10
17-mar-17	DAX 30	DE000CZ50CJ0	F7801	Call	EUR 12,000.00	0.001	EUR	12,095.24	1.0000	0.10
17-mar-17	DAX 30	DE000CZ50CN2	F7805	Put	EUR 8,000.00	0.001	EUR	12,095.24	1.0000	0.00
17-mar-17	Dow Jones Industrial	DE000CZ50CX1	F7807	Call	EUR 17,500.00	0.001	EUR	20,914.62	1.0741	3.18
17-mar-17	Dow Jones Industrial	DE000CZ50CZ6	F7809	Call	EUR 18,500.00	0.001	EUR	20,914.62	1.0741	2.25
17-mar-17	Dow Jones Industrial	DE000CZ50D03	F7810	Call	EUR 19,500.00	0.001	EUR	20,914.62	1.0741	1.32
17-mar-17	Dow Jones Industrial	DE000CZ50D29	F7812	Call	EUR 20,500.00	0.001	EUR	20,914.62	1.0741	0.39
17-mar-17	Dow Jones Industrial	DE000CZ50D45	F7814	Put	EUR 15,500.00	0.001	EUR	20,914.62	1.0741	0.00
17-mar-17	EURO STOXX 50	DE000CZ50CQ5	F7815	Call	EUR 2,900.00	0.002	EUR	3,448.41	1.0000	1.10
17-mar-17	EURO STOXX 50	DE000CZ50CU7	F7819	Call	EUR 3,300.00	0.002	EUR	3,448.41	1.0000	0.30
17-mar-17	Nasdaq-100 Index(R)	DE000CZ50D52	F7822	Call	EUR 4,300.00	0.002	EUR	5,408.76	1.0741	2.06
17-mar-17	Nasdaq-100 Index(R)	DE000CZ50D60	F7823	Call	EUR 4,500.00	0.002	EUR	5,408.76	1.0741	1.69
17-mar-17	Nasdaq-100 Index(R)	DE000CZ50D86	F7825	Call	EUR 4,900.00	0.002	EUR	5,408.76	1.0741	0.95
17-mar-17	Nasdaq-100 Index(R)	DE000CZ50DA7	F7827	Call	EUR 5,100.00	0.002	EUR	5,408.76	1.0741	0.57
17-mar-17	Nasdaq-100 Index(R)	DE000CZ50DC3	F7829	Put	EUR 4,100.00	0.002	EUR	5,408.76	1.0741	0.00

# COMMERZBANK

Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike	Ratio	Precio cierre liquidación		FX-Rate	Importe liquidación
17-mar-17	S&P 500	DE000CZ50DD1	F7830	Call	EUR 2,100.00	0.005	EUR	2,378.25	1.0741	1.30
17-mar-17	S&P 500	DE000CZ50DF6	F7832	Call	EUR 2,300.00	0.005	EUR	2,378.25	1.0741	0.36
17-mar-17	S&P 500	DE000CZ50DH2	F7834	Call	EUR 2,500.00	0.005	EUR	2,378.25	1.0741	0.00
17-mar-17	S&P 500	DE000CZ50DJ8	F7835	Put	EUR 1,700.00	0.005	EUR	2,378.25	1.0741	0.00
17-mar-17	Gold	DE000CZ50AP1	F7846	Call	EUR 1,350.00	0.010	EUR	1,228.75	1.0774	0.00
17-mar-17	Gold	DE000CZ50AS5	F7849	Call	EUR 1,550.00	0.010	EUR	1,228.75	1.0774	0.00
17-mar-17	Gold	DE000CZ50AV9	F7852	Call	EUR 1,750.00	0.010	EUR	1,228.75	1.0774	0.00
17-mar-17	Gold	DE000CZ50AY3	F7855	Put	EUR 1,250.00	0.010	EUR	1,228.75	1.0774	0.20
17-mar-17	Silver	DE000CZ50AZ0	F7856	Call	EUR 19.00	0.200	EUR	17.40	1.0738	0.00
17-mar-17	Silver	DE000CZ50B39	F7860	Call	EUR 25.00	0.200	EUR	17.40	1.0738	0.00
17-mar-17	Silver	DE000CZ50B47	F7861	Call	EUR 27.00	0.200	EUR	17.40	1.0738	0.00
17-mar-17	Silver	DE000CZ50B54	F7862	Put	EUR 15.00	0.200	EUR	17.40	1.0738	0.00
17-mar-17	Abertis	DE000CZ50N92	F9266	Call	EUR 12.00	0.500	EUR	14.50	1.0000	1.25
17-mar-17	Acciona	DE000CZ50ND0	F9270	Call	EUR 65.00	0.100	EUR	73.03	1.0000	0.80
17-mar-17	Acerinox SA	DE000CZ50NJ7	F9275	Call	EUR 15.00	0.500	EUR	13.72	1.0000	0.00
17-mar-17	ACS Cons Y Serv	DE000CZ50NM1	F9278	Call	EUR 29.00	0.200	EUR	31.03	1.0000	0.41
17-mar-17	Amadeus IT Group SA	DE000CZ50NW0	F9287	Call	EUR 50.00	0.200	EUR	46.20	1.0000	0.00
17-mar-17	BBVA	DE000CZ50PD5	F9304	Put	EUR 3.50	0.500	EUR	7.08	1.0000	0.00
17-mar-17	BBVA	DE000CZ50PG8	F9307	Put	EUR 4.50	0.500	EUR	7.08	1.0000	0.00
17-mar-17	BBVA	DE000CZ50PP9	F9314	Put	EUR 5.50	0.500	EUR	7.08	1.0000	0.00
17-mar-17	BBVA	DE000CZ50PU9	F9319	Put	EUR 6.50	0.500	EUR	7.08	1.0000	0.00
17-mar-17	Banco de Sabadell	DE000CZ50PY1	F9323	Call	EUR 1.50	1.000	EUR	1.69	1.0000	0.19
17-mar-17	Banco Santander SA	DE000CZ50QG6	F9341	Call	EUR 6.50	0.500	EUR	5.65	1.0000	0.00



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Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike	Ratio	Precio cierre liquidación	FX-Rate	Importe liquidación
17-mar-17	Banco Santander SA	DE000CZ50QR3	F9350	Put	EUR 4.50	0.500	EUR 5.65	1.0000	0.00
17-mar-17	Banco Santander SA	DE000CZ50QT9	F9352	Put	EUR 5.00	0.500	EUR 5.65	1.0000	0.00
17-mar-17	Caixabank SA	DE000CZ50R72	F9366	Call	EUR 2.75	1.000	EUR 3.88	1.0000	1.13
17-mar-17	Enagas	DE000CZ50RH2	F9376	Call	EUR 29.00	0.500	EUR 22.90	1.0000	0.00
17-mar-17	Enagas	DE000CZ50RJ8	F9377	Put	EUR 26.00	0.500	EUR 22.90	1.0000	1.55
17-mar-17	Gamesa	DE000CZ50RQ3	F9383	Call	EUR 25.00	0.200	EUR 21.68	1.0000	0.00
17-mar-17	Gas Natural	DE000CZ50RT7	F9386	Call	EUR 19.00	0.200	EUR 19.16	1.0000	0.03
17-mar-17	Grifols SA	DE000CZ50RV3	F9388	Call	EUR 19.00	0.200	EUR 21.68	1.0000	0.54
17-mar-17	Iberdrola SA	DE000CZ50S55	F9398	Call	EUR 6.50	1.000	EUR 6.45	1.0000	0.00
17-mar-17	Indra Sistemas	DE000CZ50SA5	F9403	Call	EUR 15.00	0.500	EUR 11.98	1.0000	0.00
17-mar-17	International Consolidated Airlines Group SA	DE000CZ50SX7	F9424	Call	EUR 5.50	1.000	EUR 6.56	1.0000	1.06
17-mar-17	Obrascon Huarte Lain	DE000CZ50T88	F9435	Call	EUR 6.50	0.500	EUR 4.18	1.0000	0.00
17-mar-17	Pharma Mar S.A.	DE000CZ50TA3	F9437	Call	EUR 3.00	0.500	EUR 2.97	1.0000	0.00
17-mar-17	Pharma Mar S.A.	DE000CZ50TB1	F9438	Call	EUR 3.50	0.500	EUR 2.97	1.0000	0.00
17-mar-17	Telefonica	DE000CZ50WA7	F9488	Put	EUR 10.00	0.500	EUR 10.60	1.0000	0.00
17-mar-17	Telefonica	DE000CZ50WB5	F9489	Put	EUR 11.00	0.500	EUR 10.60	1.0000	0.20
17-mar-17	Alphabet Inc C	DE000CZ50WL4	F9493	Call	EUR 875.00	0.010	EUR 852.12	1.0738	0.00
17-mar-17	IBEX	DE000CZ50U93	F9526	Call	EUR 8,750.00	0.001	EUR 10,245.80	1.0000	1.50
17-mar-17	IBEX	DE000CZ50UZ8	F9550	Put	EUR 8,500.00	0.001	EUR 10,245.80	1.0000	0.00
17-mar-17	IBEX	DE000CZ50V35	F9554	Put	EUR 9,000.00	0.001	EUR 10,245.80	1.0000	0.00
17-mar-17	IBEX	DE000CZ50V68	F9557	Put	EUR 9,500.00	0.001	EUR 10,245.80	1.0000	0.00
17-mar-17	IBEX	DE000CZ50V84	F9559	Put	EUR 10,000.00	0.001	EUR 10,245.80	1.0000	0.00

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Vencimiento	Subyacente	ISIN	Codigo SIBE	Put/Call	Strike		Ratio	Precio cierre liquidación		FX-Rate	Importe liquidación
17-mar-17	DAX 30	DE000CZ50VC5	F9563	Call	EUR	11,500.00	0.001	EUR	12,095.24	1.0000	0.60
17-mar-17	Banco Santander SA	DE000CZ510W0	G1305	Call	EUR	5.50	0.500	EUR	5.65	1.0000	0.08
17-mar-17	BANKIA SA	DE000CZ512H7	G1340	Call	EUR	1.00	1.000	EUR	1.07	1.0000	0.07
17-mar-17	Caixabank SA	DE000CZ512Y2	G1355	Call	EUR	3.50	1.000	EUR	3.88	1.0000	0.38

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, 17-mar- 2017  
Commerzbank AG