

## VENCIMIENTO DE WARRANTS EMITIDOS POR COMMERZBANK AG Vencimiento 17 Dic 2009

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

Nombre	Subyacente	Código SIBE	ISIN	Vencimiento	Put/Call	Strike	Ratio	Precio liquidación	FX-Rate	Importe liquidación		
COBA - BBV 12.09	BBVA	99565	DE000CM4VKA8	17-dic-09	Call	EUR	6.00	0.500	EUR	12.39	1.0000	€ 3.2000
COBA - BBV 12.09	BBVA	99572	DE000CM4VKH3	17-dic-09	Call	EUR	8.00	0.500	EUR	12.39	1.0000	€ 2.2000
COBA - BBV 12.09	BBVA	99578	DE000CM4VKP6	17-dic-09	Call	EUR	10.00	0.500	EUR	12.39	1.0000	€ 1.2000
COBA - BBV 12.09	BBVA	99583	DE000CM4VKU6	17-dic-09	Call	EUR	12.00	0.500	EUR	12.39	1.0000	€ 0.2000
COBA - BBV 12.09	BBVA	99585	DE000CM4VKW2	17-dic-09	Put	EUR	6.00	0.500	EUR	12.39	1.0000	€ 0.0000
COBA - BBV 12.09	BBVA	99589	DE000CM4VLA6	17-dic-09	Put	EUR	8.00	0.500	EUR	12.39	1.0000	€ 0.0000
COBA - SAN 12.09	Banco Santander SA	99596	DE000CM4VLH1	17-dic-09	Call	EUR	5.00	0.500	EUR	11.32	1.0000	€ 3.1600
COBA - SAN 12.09	Banco Santander SA	99606	DE000CM4VLT6	17-dic-09	Call	EUR	8.00	0.500	EUR	11.32	1.0000	€ 1.6600
COBA - SAN 12.09	Banco Santander SA	99613	DE000CM4VMA4	17-dic-09	Call	EUR	10.00	0.500	EUR	11.32	1.0000	€ 0.6600
COBA - SAN 12.09	Banco Santander SA	99616	DE000CM4VMD8	17-dic-09	Put	EUR	5.00	0.500	EUR	11.32	1.0000	€ 0.0000
COBA - SAN 12.09	Banco Santander SA	99624	DE000CM4VMM9	17-dic-09	Put	EUR	8.00	0.500	EUR	11.32	1.0000	€ 0.0000
COBA - REP 12.09	Repsol SA	99629	DE000CM4VMS6	17-dic-09	Call	EUR	12.00	0.200	EUR	18.73	1.0000	€ 1.3500
COBA - REP 12.09	Repsol SA	99636	DE000CM4VMZ1	17-dic-09	Call	EUR	15.00	0.200	EUR	18.73	1.0000	€ 0.7500
COBA - REP 12.09	Repsol SA	99644	DE000CM4VNH7	17-dic-09	Call	EUR	18.00	0.200	EUR	18.73	1.0000	€ 0.1500
COBA - REP 12.09	Repsol SA	99650	DE000CM4VNP0	17-dic-09	Call	EUR	20.00	0.200	EUR	18.73	1.0000	€ 0.0000
COBA - REP 12.09	Repsol SA	99654	DE000CM4VNT2	17-dic-09	Put	EUR	12.00	0.200	EUR	18.73	1.0000	€ 0.0000
COBA - REP 12.09	Repsol SA	99658	DE000CM4VNX4	17-dic-09	Put	EUR	15.00	0.200	EUR	18.73	1.0000	€ 0.0000
COBA - REP 12.09	Repsol SA	99663	DE000CM4VPC3	17-dic-09	Put	EUR	18.00	0.200	EUR	18.73	1.0000	€ 0.0000
COBA - TEF 12.09	Telefonica	99667	DE000CM4VPG4	17-dic-09	Call	EUR	13.00	0.500	EUR	19.16	1.0000	€ 3.0800
COBA - TEF 12.09	Telefonica	99673	DE000CM4VPN0	17-dic-09	Call	EUR	15.00	0.500	EUR	19.16	1.0000	€ 2.0800
COBA - TEF 12.09	Telefonica	99679	DE000CM4VPU5	17-dic-09	Call	EUR	17.00	0.500	EUR	19.16	1.0000	€ 1.0800
COBA - TEF 12.09	Telefonica	99685	DE000CM4VQA5	17-dic-09	Call	EUR	20.00	0.500	EUR	19.16	1.0000	€ 0.0000
COBA - TEF 12.09	Telefonica	99689	DE000CM4VQE7	17-dic-09	Put	EUR	14.00	0.500	EUR	19.16	1.0000	€ 0.0000
COBA - TEF 12.09	Telefonica	99695	DE000CM4VQL2	17-dic-09	Put	EUR	16.00	0.500	EUR	19.16	1.0000	€ 0.0000
COBA - ABG 12.09	Abengoa	A0316	DE000CM4VRQ9	17-dic-09	Call	EUR	14.00	0.200	EUR	21.83	1.0000	€ 1.5700
COBA - ABG 12.09	Abengoa	A0319	DE000CM4VRT3	17-dic-09	Put	EUR	10.00	0.200	EUR	21.83	1.0000	€ 0.0000

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COBA - ANA 12.09	Acciona	A0327	DE000CM4VSB9	17-dic-09	Call	EUR	70.00	0.020	EUR	92.85	1.0000	€ 0.4600
COBA - ANA 12.09	Acciona	A0330	DE000CM4VSE3	17-dic-09	Call	EUR	90.00	0.020	EUR	92.85	1.0000	€ 0.0600
COBA - ANA 12.09	Acciona	A0334	DE000CM4VSJ2	17-dic-09	Call	EUR	120.00	0.020	EUR	92.85	1.0000	€ 0.0000
COBA - ANA 12.09	Acciona	A0336	DE000CM4VSL8	17-dic-09	Put	EUR	80.00	0.020	EUR	92.85	1.0000	€ 0.0000
COBA - ACX 12.09	Acerinox SA	A0339	DE000CM4VSP9	17-dic-09	Call	EUR	11.00	0.200	EUR	14.00	1.0000	€ 0.6000
COBA - ACX 12.09	Acerinox SA	A0342	DE000CM4VSS3	17-dic-09	Call	EUR	15.00	0.200	EUR	14.00	1.0000	€ 0.0000
COBA - ACX 12.09	Acerinox SA	A0345	DE000CM4VSV7	17-dic-09	Put	EUR	9.00	0.200	EUR	14.00	1.0000	€ 0.0000
COBA - ACX 12.09	Acerinox SA	A0347	DE000CM4V SX3	17-dic-09	Put	EUR	11.00	0.200	EUR	14.00	1.0000	€ 0.0000
COBA - ACS 12.09	ACS Cons Y Serv	A0349	DE000CM4VSZ8	17-dic-09	Call	EUR	26.00	0.200	EUR	33.25	1.0000	€ 1.4500
COBA - ACS 12.09	ACS Cons Y Serv	A0354	DE000CM4VTE1	17-dic-09	Call	EUR	34.00	0.200	EUR	33.25	1.0000	€ 0.0000
COBA - ACS 12.09	ACS Cons Y Serv	A0358	DE000CM4VTJ0	17-dic-09	Put	EUR	28.00	0.200	EUR	33.25	1.0000	€ 0.0000
COBA - ACS 12.09	ACS Cons Y Serv	A0360	DE000CM4VTL6	17-dic-09	Put	EUR	32.00	0.200	EUR	33.25	1.0000	€ 0.0000
COBA - ANT 12.09	Antena 3 de TV S	A0363	DE000CM4VTP7	17-dic-09	Call	EUR	4.00	0.500	EUR	7.84	1.0000	€ 1.9200
COBA - SAB 12.09	Banco de Sabadell	A0375	DE000CM4VUB5	17-dic-09	Call	EUR	5.00	1.000	EUR	3.94	1.0000	€ 0.0000
COBA - BAN 12.09	Banesto	A0382	DE000CM4VUJ8	17-dic-09	Call	EUR	7.00	0.500	EUR	8.30	1.0000	€ 0.6500
COBA - BAN 12.09	Banesto	A0385	DE000CM4VUM2	17-dic-09	Call	EUR	9.00	0.500	EUR	8.30	1.0000	€ 0.0000
COBA - PAS 12.09	Banco Pastor SA	A0389	DE000CM4VUR1	17-dic-09	Call	EUR	5.00	0.500	EUR	4.84	1.0000	€ 0.0000
COBA - POP 12.09	Banco Popular Espanol	A0395	DE000CM4VUX9	17-dic-09	Call	EUR	6.00	0.500	EUR	5.20	1.0000	€ 0.0000
COBA - POP 12.09	Banco Popular Espanol	A0398	DE000CM4VVA5	17-dic-09	Call	EUR	8.00	0.500	EUR	5.20	1.0000	€ 0.0000
COBA - POP 12.09	Banco Popular Espanol	A0400	DE000CM4VVC1	17-dic-09	Put	EUR	4.00	0.500	EUR	5.20	1.0000	€ 0.0000
COBA - POP 12.09	Banco Popular Espanol	A0402	DE000CM4VVE7	17-dic-09	Put	EUR	5.00	0.500	EUR	5.20	1.0000	€ 0.0000
COBA - POP 12.09	Banco Popular Espanol	A0403	DE000CM4VVF4	17-dic-09	Put	EUR	6.00	0.500	EUR	5.20	1.0000	€ 0.4000
COBA - BAN 12.09	Bankinter	A0413	DE000CM4VVR9	17-dic-09	Call	EUR	6.58	0.532	EUR	7.08	1.0000	€ 0.2600
COBA - BAN 12.09	Bankinter	A0415	DE000CM4VVT5	17-dic-09	Call	EUR	8.47	0.532	EUR	7.08	1.0000	€ 0.0000
COBA - BAN 12.09	Bankinter	A0416	DE000CM4VVU3	17-dic-09	Call	EUR	9.41	0.532	EUR	7.08	1.0000	€ 0.0000
COBA - BAN 12.09	Bankinter	A0418	DE000CM4VWV9	17-dic-09	Put	EUR	5.64	0.532	EUR	7.08	1.0000	€ 0.0000
COBA - BME 12.09	Bolsas y Merca E	A0420	DE000CM4VVY5	17-dic-09	Call	EUR	18.00	0.100	EUR	22.80	1.0000	€ 0.4800
COBA - BME 12.09	Bolsas y Merca E	A0424	DE000CM4VWC9	17-dic-09	Call	EUR	22.00	0.100	EUR	22.80	1.0000	€ 0.0800
COBA - BME 12.09	Bolsas y Merca E	A0428	DE000CM4VWG0	17-dic-09	Put	EUR	18.00	0.100	EUR	22.80	1.0000	€ 0.0000
COBA - BME 12.09	Bolsas y Merca E	A0431	DE000CM4VWK2	17-dic-09	Put	EUR	20.00	0.100	EUR	22.80	1.0000	€ 0.0000

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COBA - FER1 12.09	Ferrovial	A0437	DE000CM4VWR7	17-dic-09	Call	EUR	5.00	0.500	EUR	7.66	1.0000	€ 1.3300
COBA - FER1 12.09	Ferrovial	A0443	DE000CM4VWX5	17-dic-09	Put	EUR	5.00	0.500	EUR	7.66	1.0000	€ 0.0000
COBA - CAF 12.09	Cons Aux Ferr	A0446	DE000CM4VXA1	17-dic-09	Call	EUR	280.00	0.010	EUR	363.00	1.0000	€ 0.8200
COBA - ALB 12.09	Alba Corp. Fin.	A0449	DE000CM4VXD5	17-dic-09	Call	EUR	34.00	0.100	EUR	35.20	1.0000	€ 0.1200
COBA - MAP 12.09	Mapfre	A0453	DE000CM4VXH6	17-dic-09	Call	EUR	2.00	1.000	EUR	2.90	1.0000	€ 0.9000
COBA - MAP 12.09	Mapfre	A0455	DE000CM4VXK0	17-dic-09	Call	EUR	2.50	1.000	EUR	2.90	1.0000	€ 0.4000
COBA - MAP 12.09	Mapfre	A0458	DE000CM4VXN4	17-dic-09	Call	EUR	3.50	1.000	EUR	2.90	1.0000	€ 0.0000
COBA - CRI 12.09	Criteria Caixa	A0462	DE000CM4VXS3	17-dic-09	Call	EUR	3.00	1.000	EUR	3.26	1.0000	€ 0.2600
COBA - CRI 12.09	Criteria Caixa	A0465	DE000CM4VXV7	17-dic-09	Call	EUR	4.50	1.000	EUR	3.26	1.0000	€ 0.0000
COBA - ENG 12.09	Enagas	A0469	DE000CM4VXZ8	17-dic-09	Call	EUR	14.00	0.200	EUR	15.35	1.0000	€ 0.2700
COBA - ENG 12.09	Enagas	A0473	DE000CM4VYD3	17-dic-09	Call	EUR	18.00	0.200	EUR	15.35	1.0000	€ 0.0000
COBA - ENG 12.09	Enagas	A0476	DE000CM4VYG6	17-dic-09	Put	EUR	14.00	0.200	EUR	15.35	1.0000	€ 0.0000
COBA - ELE 12.09	Endesa	A0478	DE000CM4VYJ0	17-dic-09	Call	EUR	16.98	0.130	EUR	22.79	1.0000	€ 0.7500
COBA - ELE 12.09	Endesa	A0480	DE000CM4VYL6	17-dic-09	Call	EUR	20.07	0.130	EUR	22.79	1.0000	€ 0.3500
COBA - ELE 12.09	Endesa	A0486	DE000CM4VYS1	17-dic-09	Put	EUR	19.30	0.130	EUR	22.79	1.0000	€ 0.0000
COBA - FAE 12.09	Faes	A0488	DE000CM4VYU7	17-dic-09	Call	EUR	3.11	0.563	EUR	3.83	1.0000	€ 0.4100
COBA - FAE 12.09	Faes	A0491	DE000CM4VYX1	17-dic-09	Call	EUR	4.00	0.563	EUR	3.83	1.0000	€ 0.0000
COBA - GAM 12.09	Gamesa	A0494	DE000CM4VZA6	17-dic-09	Call	EUR	14.00	0.200	EUR	11.33	1.0000	€ 0.0000
COBA - GAM 12.09	Gamesa	A0497	DE000CM4VZD0	17-dic-09	Call	EUR	18.00	0.200	EUR	11.33	1.0000	€ 0.0000
COBA - GAS 12.09	Gas Natural	A0501	DE000CM4VZH1	17-dic-09	Call	EUR	16.90	0.237	EUR	14.48	1.0000	€ 0.0000
COBA - GAS 12.09	Gas Natural	A0503	DE000CM4VZK5	17-dic-09	Call	EUR	20.28	0.237	EUR	14.48	1.0000	€ 0.0000
COBA - GAS 12.09	Gas Natural	A0508	DE000CM4VZQ2	17-dic-09	Put	EUR	15.21	0.237	EUR	14.48	1.0000	€ 0.1700
COBA - TL5 12.09	Gestevisión Telecinco	A0513	DE000CM4VZV2	17-dic-09	Call	EUR	8.00	0.200	EUR	9.20	1.0000	€ 0.2400
COBA - GRF 12.09	Grifols SA	A0517	DE000CM4VZZ3	17-dic-09	Call	EUR	12.00	0.200	EUR	11.68	1.0000	€ 0.0000
COBA - GRF 12.09	Grifols SA	A0521	DE000CM4WAD1	17-dic-09	Call	EUR	16.00	0.200	EUR	11.68	1.0000	€ 0.0000
COBA - GRF 12.09	Grifols SA	A0525	DE000CM4WAH2	17-dic-09	Put	EUR	14.00	0.200	EUR	11.68	1.0000	€ 0.4700
COBA - ENC 12.09	Empresarial Ence	A0531	DE000CM4WAP5	17-dic-09	Call	EUR	2.00	0.500	EUR	2.78	1.0000	€ 0.3900
COBA - FER1 12.09	Ferrovial	A0536	DE000CM4WAU5	17-dic-09	Call	EUR	6.25	0.400	EUR	7.66	1.0000	€ 0.5600
COBA - FER1 12.09	Ferrovial	A0539	DE000CM4WAX9	17-dic-09	Put	EUR	5.00	0.400	EUR	7.66	1.0000	€ 0.0000
COBA - IBE 12.09	Iberdrola Renovables SA	A0541	DE000CM4WAZ4	17-dic-09	Call	EUR	3.00	1.000	EUR	3.28	1.0000	€ 0.2800
COBA - IBE 12.09	Iberdrola Renovables SA	A0546	DE000CM4WBE7	17-dic-09	Call	EUR	4.50	1.000	EUR	3.28	1.0000	€ 0.0000
COBA - IBE 12.09	Iberdrola SA	A0549	DE000CM4WBH0	17-dic-09	Call	EUR	6.00	0.500	EUR	6.50	1.0000	€ 0.2500

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COBA - IBE 12.09	Iberdrola SA	A0552	DE000CM4WBL2	17-dic-09	Call	EUR	8.00	0.500	EUR	6.50	1.0000	€ 0.0000
COBA - IBE 12.09	Iberdrola SA	A0554	DE000CM4WBN8	17-dic-09	Put	EUR	4.00	0.500	EUR	6.50	1.0000	€ 0.0000
COBA - IBE 12.09	Iberdrola SA	A0557	DE000CM4WBR9	17-dic-09	Put	EUR	6.00	0.500	EUR	6.50	1.0000	€ 0.0000
COBA - IBL 12.09	Iberia	A0559	DE000CM4WBT5	17-dic-09	Call	EUR	2.00	1.000	EUR	1.98	1.0000	€ 0.0000
COBA - IBL 12.09	Iberia	A0563	DE000CM4WBX7	17-dic-09	Call	EUR	3.00	1.000	EUR	1.98	1.0000	€ 0.0000
COBA - IBL 12.09	Iberia	A0565	DE000CM4WBZ2	17-dic-09	Put	EUR	2.00	1.000	EUR	1.98	1.0000	€ 0.0200
COBA - IDR 12.09	Indra Sistemas	A0568	DE000CM4WCC9	17-dic-09	Call	EUR	15.00	0.200	EUR	15.89	1.0000	€ 0.1800
COBA - IDR 12.09	Indra Sistemas	A0570	DE000CM4WCE5	17-dic-09	Call	EUR	17.00	0.200	EUR	15.89	1.0000	€ 0.0000
COBA - IDR 12.09	Indra Sistemas	A0573	DE000CM4WCH8	17-dic-09	Call	EUR	20.00	0.200	EUR	15.89	1.0000	€ 0.0000
COBA - IDR 12.09	Indra Sistemas	A0575	DE000CM4WCK2	17-dic-09	Put	EUR	16.00	0.200	EUR	15.89	1.0000	€ 0.0200
COBA - ITX 12.09	Inditex	A0578	DE000CM4WCN6	17-dic-09	Call	EUR	28.00	0.200	EUR	43.65	1.0000	€ 3.1300
COBA - ITX 12.09	Inditex	A0581	DE000CM4WCR7	17-dic-09	Call	EUR	32.00	0.200	EUR	43.65	1.0000	€ 2.3300
COBA - ITX 12.09	Inditex	A0586	DE000CM4WCW7	17-dic-09	Put	EUR	20.00	0.200	EUR	43.65	1.0000	€ 0.0000
COBA - ITX 12.09	Inditex	A0588	DE000CM4WCY3	17-dic-09	Put	EUR	28.00	0.200	EUR	43.65	1.0000	€ 0.0000
COBA - SED 12.09	Seda Barcelona	A0590	DE000CM4WDA1	17-dic-09	Call	EUR	0.30	1.000	EUR	0.34	1.0000	€ 0.0400
COBA - SED 12.09	Seda Barcelona	A0594	DE000CM4WDE3	17-dic-09	Call	EUR	0.60	1.000	EUR	0.34	1.0000	€ 0.0000
COBA - ALM 12.09	Almirall SA	A0597	DE000CM4WDH6	17-dic-09	Call	EUR	7.00	0.200	EUR	9.15	1.0000	€ 0.4300
COBA - ALM 12.09	Almirall SA	A0599	DE000CM4WDK0	17-dic-09	Call	EUR	9.00	0.200	EUR	9.15	1.0000	€ 0.0300
COBA - NH 12.09	NH Hoteles	A0603	DE000CM4WDP9	17-dic-09	Call	EUR	3.37	0.593	EUR	3.79	1.0000	€ 0.2500
COBA - OHL 12.09	Obrascon Huarte Lain	A0605	DE000CM4WDR5	17-dic-09	Call	EUR	7.50	0.213	EUR	18.70	1.0000	€ 2.3900
COBA - OHL 12.09	Obrascon Huarte Lain	A0609	DE000CM4WDV7	17-dic-09	Call	EUR	11.25	0.213	EUR	18.70	1.0000	€ 1.5900
COBA - PRS 12.09	Prisa	A0613	DE000CM4WDZ8	17-dic-09	Call	EUR	2.50	1.000	EUR	3.88	1.0000	€ 1.3800
COBA - PSG 12.09	Prosegur	A0618	DE000CM4WEE1	17-dic-09	Call	EUR	26.00	0.100	EUR	34.21	1.0000	€ 0.8200
COBA - PSG 12.09	Prosegur	A0619	DE000CM4WEF8	17-dic-09	Call	EUR	28.00	0.100	EUR	34.21	1.0000	€ 0.6200
COBA - REE 12.09	Red Electrica Corporacion SA	A0621	DE000CM4WEH4	17-dic-09	Call	EUR	32.00	0.100	EUR	37.10	1.0000	€ 0.5100
COBA - REE 12.09	Red Electrica Corporacion SA	A0623	DE000CM4WEK8	17-dic-09	Call	EUR	35.00	0.100	EUR	37.10	1.0000	€ 0.2100
COBA - REE 12.09	Red Electrica Corporacion SA	A0628	DE000CM4WEQ5	17-dic-09	Put	EUR	30.00	0.100	EUR	37.10	1.0000	€ 0.0000
COBA - SVO 12.09	Sacyr Vallehermoso	A0632	DE000CM4WEU7	17-dic-09	Call	EUR	6.00	0.200	EUR	8.26	1.0000	€ 0.4500
COBA - SVO 12.09	Sacyr Vallehermoso	A0635	DE000CM4WEX1	17-dic-09	Call	EUR	8.00	0.200	EUR	8.26	1.0000	€ 0.0500
COBA - SVO 12.09	Sacyr Vallehermoso	A0638	DE000CM4WFA6	17-dic-09	Call	EUR	10.00	0.200	EUR	8.26	1.0000	€ 0.0000

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COBA - SOL 12.09	Sol Melia SA	A0640	DE000CM4WFC2	17-dic-09	Call	EUR	3.00	0.500	EUR	5.50	1.0000	€ 1.2500
COBA - SOL 12.09	Sol Melia SA	A0642	DE000CM4WFE8	17-dic-09	Call	EUR	4.00	0.500	EUR	5.50	1.0000	€ 0.7500
COBA - SLR 12.09	Solaria Energia	A0644	DE000CM4WFG3	17-dic-09	Call	EUR	2.00	0.500	EUR	2.66	1.0000	€ 0.3300
COBA - SLR 12.09	Solaria Energia	A0647	DE000CM4WFK5	17-dic-09	Call	EUR	3.50	0.500	EUR	2.66	1.0000	€ 0.0000
COBA - SOS 12.09	SOS Cuetara	A0651	DE000CM4WFP4	17-dic-09	Call	EUR	14.00	0.200	EUR	1.79	1.0000	€ 0.0000
COBA - TRE 12.09	Tecnicas Reunidas	A0656	DE000CM4WFU4	17-dic-09	Call	EUR	22.00	0.100	EUR	38.70	1.0000	€ 1.6700
COBA - TRE 12.09	Tecnicas Reunidas	A0657	DE000CM4WJV2	17-dic-09	Call	EUR	25.00	0.100	EUR	38.70	1.0000	€ 1.3700
COBA - TEF 12.09	Telefonica	A0659	DE000CM4WFX8	17-dic-09	Call	EUR	18.00	0.500	EUR	19.16	1.0000	€ 0.5800
COBA - TUBA 12.09	Tubacex	A0663	DE000CM4WGB2	17-dic-09	Call	EUR	3.00	0.500	EUR	2.70	1.0000	€ 0.0000
COBA - ZEL 12.09	Zeltia SA	A0669	DE000CM4WGH9	17-dic-09	Call	EUR	3.50	0.500	EUR	3.88	1.0000	€ 0.1900
COBA - ZEL 12.09	Zeltia SA	A0671	DE000CM4WVK3	17-dic-09	Call	EUR	4.50	0.500	EUR	3.88	1.0000	€ 0.0000
COBA - ZEL 12.09	Zeltia SA	A0673	DE000CM4WGM9	17-dic-09	Put	EUR	3.00	0.500	EUR	3.88	1.0000	€ 0.0000
COBA - ABG 12.09	Abengoa	A1746	DE000CM4WSV5	17-dic-09	Call	EUR	7.00	0.200	EUR	21.83	1.0000	€ 2.9700
COBA - ABG 12.09	Abengoa	A1749	DE000CM4WSY9	17-dic-09	Call	EUR	9.00	0.200	EUR	21.83	1.0000	€ 2.5700
COBA - ABG 12.09	Abengoa	A1752	DE000CM4WTB5	17-dic-09	Put	EUR	7.00	0.200	EUR	21.83	1.0000	€ 0.0000
COBA - ACE 12.09	Abertis	A1755	DE000CM4WTE9	17-dic-09	Call	EUR	8.57	0.210	EUR	15.05	1.0000	€ 1.3600
COBA - ACE 12.09	Abertis	A1758	DE000CM4WTH2	17-dic-09	Call	EUR	10.48	0.210	EUR	15.05	1.0000	€ 0.9600
COBA - ACE 12.09	Abertis	A1760	DE000CM4WTK6	17-dic-09	Put	EUR	8.57	0.210	EUR	15.05	1.0000	€ 0.0000
COBA - ANA 12.09	Acciona	A1762	DE000CM4WTM2	17-dic-09	Call	EUR	80.00	0.020	EUR	92.85	1.0000	€ 0.2600
COBA - ANA 12.09	Acciona	A1763	DE000CM4WTN0	17-dic-09	Put	EUR	65.00	0.020	EUR	92.85	1.0000	€ 0.0000
COBA - ACX 12.09	Acerinox SA	A1765	DE000CM4WTQ3	17-dic-09	Call	EUR	7.00	0.200	EUR	14.00	1.0000	€ 1.4000
COBA - ACX 12.09	Acerinox SA	A1769	DE000CM4WTU5	17-dic-09	Call	EUR	9.00	0.200	EUR	14.00	1.0000	€ 1.0000
COBA - ACX 12.09	Acerinox SA	A1772	DE000CM4WTX9	17-dic-09	Put	EUR	8.00	0.200	EUR	14.00	1.0000	€ 0.0000
COBA - ACS 12.09	ACS Cons Y Serv	A1773	DE000CM4WTY7	17-dic-09	Call	EUR	28.00	0.100	EUR	33.25	1.0000	€ 0.5300
COBA - ACS 12.09	ACS Cons Y Serv	A1774	DE000CM4WTZ4	17-dic-09	Put	EUR	26.00	0.100	EUR	33.25	1.0000	€ 0.0000
COBA - ANT 12.09	Antena 3 de TV S	A1777	DE000CM4WUC1	17-dic-09	Call	EUR	3.20	0.500	EUR	7.84	1.0000	€ 2.3200
COBA - AVZ 12.09	Avanzit	A1778	DE000CM4WUD9	17-dic-09	Call	EUR	0.50	1.000	EUR	0.70	1.0000	€ 0.2000
COBA - AVZ 12.09	Avanzit	A1781	DE000CM4WUG2	17-dic-09	Call	EUR	0.75	1.000	EUR	0.70	1.0000	€ 0.0000
COBA - AVZ 12.09	Avanzit	A1784	DE000CM4WUK4	17-dic-09	Call	EUR	1.00	1.000	EUR	0.70	1.0000	€ 0.0000
COBA - BBV 12.09	BBVA	A1788	DE000CM4WUP3	17-dic-09	Call	EUR	4.00	0.500	EUR	12.39	1.0000	€ 4.2000
COBA - BBV 12.09	BBVA	A1792	DE000CM4WUT5	17-dic-09	Call	EUR	5.00	0.500	EUR	12.39	1.0000	€ 3.7000
COBA - BBV 12.09	BBVA	A1797	DE000CM4WUY5	17-dic-09	Put	EUR	4.00	0.500	EUR	12.39	1.0000	€ 0.0000
COBA - SAB 12.09	Banco de Sabadell	A1801	DE000CM4WVC9	17-dic-09	Call	EUR	3.00	1.000	EUR	3.94	1.0000	€ 0.9400
COBA - BVA 12.09	Banco Valencia	A1805	DE000CM4WVG0	17-dic-09	Call	EUR	4.90	0.510	EUR	5.35	1.0000	€ 0.2300

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COBA - BAN 12.09	Banesto	A1808	DE000CM4WVK2	17-dic-09	Call	EUR	4.00	0.500	EUR	8.30	1.0000	€ 2.1500
COBA - BAN 12.09	Banesto	A1811	DE000CM4WVN6	17-dic-09	Call	EUR	5.50	0.500	EUR	8.30	1.0000	€ 1.4000
COBA - PAS 12.09	Banco Pastor SA	A1814	DE000CM4WVR7	17-dic-09	Call	EUR	3.20	0.500	EUR	4.84	1.0000	€ 0.8200
COBA - POP 12.09	Banco Popular Espanol	A1817	DE000CM4WVU1	17-dic-09	Call	EUR	3.00	0.500	EUR	5.20	1.0000	€ 1.1000
COBA - SAN 12.09	Banco Santander SA	A1824	DE000CM4WWB9	17-dic-09	Call	EUR	3.00	0.500	EUR	11.32	1.0000	€ 4.1600
COBA - SAN 12.09	Banco Santander SA	A1829	DE000CM4WWG8	17-dic-09	Call	EUR	4.00	0.500	EUR	11.32	1.0000	€ 3.6600
COBA - SAN 12.09	Banco Santander SA	A1833	DE000CM4WWL8	17-dic-09	Put	EUR	3.00	0.500	EUR	11.32	1.0000	€ 0.0000
COBA - SAN 12.09	Banco Santander SA	A1836	DE000CM4WWP9	17-dic-09	Put	EUR	4.00	0.500	EUR	11.32	1.0000	€ 0.0000
COBA - BAN 12.09	Bankinter	A1837	DE000CM4WWQ7	17-dic-09	Call	EUR	5.64	0.532	EUR	7.08	1.0000	€ 0.7600
COBA - BME 12.09	Bolsas y Merca E	A1840	DE000CM4WWT1	17-dic-09	Call	EUR	10.00	0.100	EUR	22.80	1.0000	€ 1.2800
COBA - BME 12.09	Bolsas y Merca E	A1844	DE000CM4WWX3	17-dic-09	Call	EUR	14.00	0.100	EUR	22.80	1.0000	€ 0.8800
COBA - BME 12.09	Bolsas y Merca E	A1846	DE000CM4WWZ8	17-dic-09	Call	EUR	16.00	0.100	EUR	22.80	1.0000	€ 0.6800
COBA - BME 12.09	Bolsas y Merca E	A1849	DE000CM4WXC5	17-dic-09	Put	EUR	12.00	0.100	EUR	22.80	1.0000	€ 0.0000
COBA - CIN 12.09	Ferrovial	A1854	DE000CM4WXH4	17-dic-09	Call	EUR	3.50	0.500	EUR	7.66	1.0000	€ 2.0800
COBA - CAF 12.09	Cons Aux Ferr	A1855	DE000CM4WXJ0	17-dic-09	Call	EUR	220.00	0.010	EUR	363.00	1.0000	€ 1.4200
COBA - ALB 12.09	Alba Corp. Fin.	A1856	DE000CM4WXK8	17-dic-09	Call	EUR	22.00	0.100	EUR	35.20	1.0000	€ 1.3200
COBA - ALB 12.09	Alba Corp. Fin.	A1857	DE000CM4WXL6	17-dic-09	Call	EUR	25.00	0.100	EUR	35.20	1.0000	€ 1.0200
COBA - MAP 12.09	Mapfre	A1859	DE000CM4WXN2	17-dic-09	Call	EUR	1.40	1.000	EUR	2.90	1.0000	€ 1.5000
COBA - MAP 12.09	Mapfre	A1863	DE000CM4WXS1	17-dic-09	Put	EUR	1.30	1.000	EUR	2.90	1.0000	€ 0.0000
COBA - CRI 12.09	Criteria Caixa	A1864	DE000CM4WXT9	17-dic-09	Call	EUR	1.50	1.000	EUR	3.26	1.0000	€ 1.7600
COBA - CRI 12.09	Criteria Caixa	A1868	DE000CM4WXX1	17-dic-09	Call	EUR	2.50	1.000	EUR	3.26	1.0000	€ 0.7600
COBA - ENG 12.09	Enagas	A1872	DE000CM4WYB5	17-dic-09	Call	EUR	12.00	0.200	EUR	15.35	1.0000	€ 0.6700
COBA - FAE 12.09	Faes	A1878	DE000CM4WYH2	17-dic-09	Call	EUR	2.00	0.500	EUR	3.83	1.0000	€ 0.9200
COBA - FAE 12.09	Faes	A1880	DE000CM4WYK6	17-dic-09	Call	EUR	2.50	0.500	EUR	3.83	1.0000	€ 0.6700
COBA - FAE 12.09	Faes	A1884	DE000CM4WYP5	17-dic-09	Call	EUR	3.50	0.500	EUR	3.83	1.0000	€ 0.1700
COBA - GAM 12.09	Gamesa	A1887	DE000CM4WYS9	17-dic-09	Call	EUR	7.00	0.200	EUR	11.33	1.0000	€ 0.8700
COBA - GAM 12.09	Gamesa	A1890	DE000CM4WYV3	17-dic-09	Call	EUR	10.00	0.200	EUR	11.33	1.0000	€ 0.2700
COBA - GAM 12.09	Gamesa	A1894	DE000CM4WYZ4	17-dic-09	Put	EUR	8.00	0.200	EUR	11.33	1.0000	€ 0.0000
COBA - GAS 12.09	Gas Natural	A1899	DE000CM4WZE6	17-dic-09	Call	EUR	9.92	0.202	EUR	14.48	1.0000	€ 0.9200
COBA - GAS 12.09	Gas Natural	A1904	DE000CM4WZK3	17-dic-09	Call	EUR	14.88	0.202	EUR	14.48	1.0000	€ 0.0000
COBA - GAS 12.09	Gas Natural	A1908	DE000CM4WZP2	17-dic-09	Put	EUR	9.92	0.202	EUR	14.48	1.0000	€ 0.0000
COBA - GAS 12.09	Gas Natural	A1910	DE000CM4WZR8	17-dic-09	Put	EUR	11.91	0.202	EUR	14.48	1.0000	€ 0.0000

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COBA - TL5 12.09	Gestevisión Telecinco	A1912	DE000CM4WZT4	17-dic-09	Call	EUR	4.00	0.500	EUR	9.20	1.0000	€ 2.6000
COBA - TL5 12.09	Gestevisión Telecinco	A1914	DE000CM4WZV0	17-dic-09	Call	EUR	6.00	0.500	EUR	9.20	1.0000	€ 1.6000
COBA - GRF 12.09	Grifols SA	A1917	DE000CM4WZY4	17-dic-09	Call	EUR	10.00	0.200	EUR	11.68	1.0000	€ 0.3400
COBA - GRF 12.09	Grifols SA	A1919	DE000CM4XAA5	17-dic-09	Put	EUR	8.00	0.200	EUR	11.68	1.0000	€ 0.0000
COBA - FER 12.09	Ferrovial	A1925	DE000CM4XAG2	17-dic-09	Call	EUR	3.75	0.400	EUR	7.66	1.0000	€ 1.5600
COBA - FER 12.09	Ferrovial	A1928	DE000CM4XAK4	17-dic-09	Call	EUR	5.00	0.400	EUR	7.66	1.0000	€ 1.0600
COBA - FER 12.09	Ferrovial	A1929	DE000CM4XAL2	17-dic-09	Put	EUR	4.00	0.400	EUR	7.66	1.0000	€ 0.0000
COBA - IBE 12.09	Iberdrola Renovables SA	A1930	DE000CM4XAM0	17-dic-09	Call	EUR	2.00	1.000	EUR	3.28	1.0000	€ 1.2800
COBA - IBE 12.09	Iberdrola Renovables SA	A1932	DE000CM4XAP3	17-dic-09	Call	EUR	3.50	1.000	EUR	3.28	1.0000	€ 0.0000
COBA - IBE 12.09	Iberdrola SA	A1934	DE000CM4XAR9	17-dic-09	Call	EUR	4.00	0.500	EUR	6.50	1.0000	€ 1.2500
COBA - IDR 12.09	Indra Sistemas	A1940	DE000CM4XAX7	17-dic-09	Call	EUR	13.00	0.200	EUR	15.89	1.0000	€ 0.5800
COBA - IDR 12.09	Indra Sistemas	A1942	DE000CM4XA22	17-dic-09	Put	EUR	13.00	0.200	EUR	15.89	1.0000	€ 0.0000
COBA - NH 12.09	NH Hoteles	A1946	DE000CM4XBD7	17-dic-09	Call	EUR	1.69	0.593	EUR	3.79	1.0000	€ 1.2500
COBA - NH 12.09	NH Hoteles	A1948	DE000CM4XBF2	17-dic-09	Call	EUR	2.53	0.593	EUR	3.79	1.0000	€ 0.7500
COBA - OHL 12.09	Obrascon Huarte Lain	A1952	DE000CM4XBK2	17-dic-09	Call	EUR	5.62	0.213	EUR	18.70	1.0000	€ 2.7900
COBA - PRS 12.09	Prisa	A1957	DE000CM4XBQ9	17-dic-09	Call	EUR	1.25	1.000	EUR	3.88	1.0000	€ 2.6300
COBA - PRS 12.09	Prisa	A1961	DE000CM4XBU1	17-dic-09	Call	EUR	3.00	1.000	EUR	3.88	1.0000	€ 0.8800
COBA - PSG 12.09	Prosegur	A1963	DE000CM4XBW7	17-dic-09	Call	EUR	18.00	0.100	EUR	34.21	1.0000	€ 1.6200
COBA - PSG 12.09	Prosegur	A1966	DE000CM4XBZ0	17-dic-09	Call	EUR	20.00	0.100	EUR	34.21	1.0000	€ 1.4200
COBA - PSG 12.09	Prosegur	A1968	DE000CM4XCB9	17-dic-09	Call	EUR	22.00	0.100	EUR	34.21	1.0000	€ 1.2200
COBA - REE 12.09	Red Electrica Corporacion SA	A1971	DE000CM4XCE3	17-dic-09	Call	EUR	26.00	0.100	EUR	37.10	1.0000	€ 1.1100
COBA - REE 12.09	Red Electrica Corporacion SA	A1973	DE000CM4XCG8	17-dic-09	Call	EUR	28.00	0.100	EUR	37.10	1.0000	€ 0.9100
COBA - REE 12.09	Red Electrica Corporacion SA	A1975	DE000CM4XCJ2	17-dic-09	Call	EUR	30.00	0.100	EUR	37.10	1.0000	€ 0.7100
COBA - REE 12.09	Red Electrica Corporacion SA	A1977	DE000CM4XCL8	17-dic-09	Put	EUR	25.00	0.100	EUR	37.10	1.0000	€ 0.0000
COBA - REP 12.09	Repsol SA	A1982	DE000CM4XCR5	17-dic-09	Call	EUR	10.00	0.200	EUR	18.73	1.0000	€ 1.7500
COBA - REP 12.09	Repsol SA	A1983	DE000CM4XCS3	17-dic-09	Call	EUR	11.00	0.200	EUR	18.73	1.0000	€ 1.5500
COBA - REP 12.09	Repsol SA	A1986	DE000CM4XCV7	17-dic-09	Call	EUR	13.00	0.200	EUR	18.73	1.0000	€ 1.1500



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COBA - REP 12.09	Repsol SA	A1989	DE000CM4XCY1	17-dic-09	Put	EUR	10.00	0.200	EUR	18.73	1.0000	€ 0.0000
COBA - SVO 12.09	Sacyr Vallehermoso	A1993	DE000CM4XDC5	17-dic-09	Call	EUR	4.00	0.200	EUR	8.26	1.0000	€ 0.8500
COBA - SOL 12.09	Sol Melia SA	A1998	DE000CM4XDH4	17-dic-09	Call	EUR	2.00	0.500	EUR	5.50	1.0000	€ 1.7500
COBA - SOS 12.09	SOS Cuetara	A2001	DE000CM4XDL6	17-dic-09	Call	EUR	5.00	0.500	EUR	1.79	1.0000	€ 0.0000
COBA - TRE 12.09	Tecnicas Reunidas	A2006	DE000CM4XDR3	17-dic-09	Call	EUR	30.00	0.100	EUR	38.70	1.0000	€ 0.8700
COBA - TNE5 12.09	Telefonica	A2009	DE000CM4XDU7	17-dic-09	Call	EUR	14.00	0.500	EUR	19.16	1.0000	€ 2.5800
COBA - TNE5 12.09	Telefonica	A2013	DE000CM4XDY9	17-dic-09	Call	EUR	16.00	0.500	EUR	19.16	1.0000	€ 1.5800
COBA - TNE5 12.09	Telefonica	A2015	DE000CM4XEA7	17-dic-09	Put	EUR	12.00	0.500	EUR	19.16	1.0000	€ 0.0000
COBA - ZOT 12.09	Zardoya Otis SA	A2020	DE000CM4XEF6	17-dic-09	Call	EUR	10.48	0.105	EUR	13.78	1.0000	€ 0.3500
COBA - ZOT 12.09	Zardoya Otis SA	A2023	DE000CM4XEJ8	17-dic-09	Call	EUR	12.38	0.105	EUR	13.78	1.0000	€ 0.1500
COBA - ZOT 12.09	Zardoya Otis SA	A2024	DE000CM4XEK6	17-dic-09	Call	EUR	14.29	0.105	EUR	13.78	1.0000	€ 0.0000
COBA - ZEL 12.09	Zeltia SA	A2027	DE000CM4XEN0	17-dic-09	Call	EUR	2.00	0.500	EUR	3.88	1.0000	€ 0.9400
COBA - ZEL 12.09	Zeltia SA	A2030	DE000CM4XER1	17-dic-09	Call	EUR	3.00	0.500	EUR	3.88	1.0000	€ 0.4400
COBA - ZEL 12.09	Zeltia SA	A2031	DE000CM4XES9	17-dic-09	Put	EUR	2.20	0.500	EUR	3.88	1.0000	€ 0.0000
COBA - BBV 12.09	BBVA	A3418	DE000CM4XPU1	17-dic-09	Call	EUR	9.00	0.500	EUR	12.39	1.0000	€ 1.7000
COBA - BBV 12.09	BBVA	A3428	DE000CM4XQE3	17-dic-09	Call	EUR	11.00	0.500	EUR	12.39	1.0000	€ 0.7000
COBA - BBV 12.09	BBVA	A3441	DE000CM4XQT1	17-dic-09	Put	EUR	9.00	0.500	EUR	12.39	1.0000	€ 0.0000
COBA - BBV 12.09	BBVA	A3446	DE000CM4XQY1	17-dic-09	Put	EUR	10.00	0.500	EUR	12.39	1.0000	€ 0.0000
COBA - SAN 12.09	Banco Santander SA	A3452	DE000CM4XRE1	17-dic-09	Call	EUR	7.50	0.500	EUR	11.32	1.0000	€ 1.9100
COBA - SAN 12.09	Banco Santander SA	A3461	DE000CM4XRP7	17-dic-09	Call	EUR	8.50	0.500	EUR	11.32	1.0000	€ 1.4100
COBA - SAN 12.09	Banco Santander SA	A3467	DE000CM4XRV5	17-dic-09	Call	EUR	9.00	0.500	EUR	11.32	1.0000	€ 1.1600
COBA - SAN 12.09	Banco Santander SA	A3474	DE000CM4XSC3	17-dic-09	Call	EUR	11.00	0.500	EUR	11.32	1.0000	€ 0.1600
COBA - SAN 12.09	Banco Santander SA	A3478	DE000CM4XSG4	17-dic-09	Put	EUR	7.00	0.500	EUR	11.32	1.0000	€ 0.0000
COBA - SAN 12.09	Banco Santander SA	A3490	DE000CM4XSU5	17-dic-09	Put	EUR	9.00	0.500	EUR	11.32	1.0000	€ 0.0000
COBA - SAN 12.09	Banco Santander SA	A3493	DE000CM4XSX9	17-dic-09	Put	EUR	10.00	0.500	EUR	11.32	1.0000	€ 0.0000
COBA - BAN 12.09	Bankinter	A3498	DE000CM4XTC1	17-dic-09	Call	EUR	9.00	0.500	EUR	7.08	1.0000	€ 0.0000
COBA - BAN 12.09	Bankinter	A3501	DE000CM4XTF4	17-dic-09	Call	EUR	10.00	0.500	EUR	7.08	1.0000	€ 0.0000
COBA - BAN 12.09	Bankinter	A3503	DE000CM4XTH0	17-dic-09	Put	EUR	7.00	0.500	EUR	7.08	1.0000	€ 0.0000
COBA - BAN 12.09	Bankinter	A3506	DE000CM4XTL2	17-dic-09	Put	EUR	9.00	0.500	EUR	7.08	1.0000	€ 0.9600
COBA - GAM 12.09	Gamesa	A3509	DE000CM4XTP3	17-dic-09	Call	EUR	12.00	0.500	EUR	11.33	1.0000	€ 0.0000
COBA - GAM 12.09	Gamesa	A3514	DE000CM4XTU3	17-dic-09	Call	EUR	16.00	0.500	EUR	11.33	1.0000	€ 0.0000
COBA - GAM 12.09	Gamesa	A3516	DE000CM4XTW9	17-dic-09	Put	EUR	10.00	0.500	EUR	11.33	1.0000	€ 0.0000
COBA - GAM 12.09	Gamesa	A3519	DE000CM4XTZ2	17-dic-09	Put	EUR	12.00	0.500	EUR	11.33	1.0000	€ 0.3400
COBA - GAM 12.09	Gamesa	A3521	DE000CM4XUB1	17-dic-09	Put	EUR	14.00	0.500	EUR	11.33	1.0000	€ 1.3400
COBA - REP 12.09	Repsol SA	A3539	DE000CM4XUV9	17-dic-09	Call	EUR	17.00	0.500	EUR	18.73	1.0000	€ 0.8700



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COBA - REP 12.09	Repsol SA	A3558	DE000CM4XVQ7	17-dic-09	Put	EUR	16.00	0.500	EUR	18.73	1.0000	€ 0.0000
COBA - TEF 12.09	Telefonica	A3587	DE000CM4XWV5	17-dic-09	Call	EUR	19.00	0.500	EUR	19.16	1.0000	€ 0.0800
COBA - TEF 12.09	Telefonica	A3592	DE000CM4XXA7	17-dic-09	Put	EUR	15.00	0.500	EUR	19.16	1.0000	€ 0.0000
COBA - TEF 12.09	Telefonica	A3602	DE000CM4XXL4	17-dic-09	Put	EUR	17.00	0.500	EUR	19.16	1.0000	€ 0.0000
COBA - ABG 12.09	Abengoa	A5374	DE000CM4YAJ4	17-dic-09	Call	EUR	18.00	0.200	EUR	21.83	1.0000	€ 0.7700
COBA - ABG 12.09	Abengoa	A5375	DE000CM4YAK2	17-dic-09	Call	EUR	20.00	0.200	EUR	21.83	1.0000	€ 0.3700
COBA - ABG 12.09	Abengoa	A5377	DE000CM4YAM8	17-dic-09	Call	EUR	22.00	0.200	EUR	21.83	1.0000	€ 0.0000
COBA - ABG 12.09	Abengoa	A5378	DE000CM4YAN6	17-dic-09	Put	EUR	18.00	0.200	EUR	21.83	1.0000	€ 0.0000
COBA - ACE 12.09	Abertis	A5381	DE000CM4YAR7	17-dic-09	Call	EUR	14.00	0.500	EUR	15.05	1.0000	€ 0.5300
COBA - ACE 12.09	Abertis	A5383	DE000CM4YAT3	17-dic-09	Call	EUR	16.00	0.500	EUR	15.05	1.0000	€ 0.0000
COBA - ACE 12.09	Abertis	A5385	DE000CM4YAV9	17-dic-09	Call	EUR	18.00	0.500	EUR	15.05	1.0000	€ 0.0000
COBA - ACE 12.09	Abertis	A5386	DE000CM4YAW7	17-dic-09	Put	EUR	13.00	0.500	EUR	15.05	1.0000	€ 0.0000
COBA - ANA 12.09	Acciona	A5389	DE000CM4YAZ0	17-dic-09	Call	EUR	100.00	0.050	EUR	92.85	1.0000	€ 0.0000
COBA - ACX 12.09	Acerinox SA	A5393	DE000CM4YBD5	17-dic-09	Call	EUR	16.00	0.200	EUR	14.00	1.0000	€ 0.0000
COBA - ACS 12.09	ACS Cons Y Serv	A5397	DE000CM4YBH6	17-dic-09	Call	EUR	36.00	0.100	EUR	33.25	1.0000	€ 0.0000
COBA - ACS 12.09	ACS Cons Y Serv	A5399	DE000CM4YBK0	17-dic-09	Call	EUR	40.00	0.100	EUR	33.25	1.0000	€ 0.0000
COBA - ANT 12.09	Antena 3 de TV S	A5402	DE000CM4YBN4	17-dic-09	Call	EUR	6.50	0.500	EUR	7.84	1.0000	€ 0.6700
COBA - ANT 12.09	Antena 3 de TV S	A5403	DE000CM4YBP9	17-dic-09	Call	EUR	8.50	0.500	EUR	7.84	1.0000	€ 0.0000
COBA - ANT 12.09	Antena 3 de TV S	A5404	DE000CM4YBQ7	17-dic-09	Call	EUR	10.00	0.500	EUR	7.84	1.0000	€ 0.0000
COBA - AVZ 12.09	Avanzit	A5407	DE000CM4YBT1	17-dic-09	Call	EUR	1.25	2.000	EUR	0.70	1.0000	€ 0.0000
COBA - BBV 12.09	BBVA	A5412	DE000CM4YBY1	17-dic-09	Call	EUR	14.00	0.500	EUR	12.39	1.0000	€ 0.0000
COBA - BBV 12.09	BBVA	A5413	DE000CM4YBZ8	17-dic-09	Call	EUR	15.00	0.500	EUR	12.39	1.0000	€ 0.0000
COBA - BBV 12.09	BBVA	A5415	DE000CM4YCB7	17-dic-09	Put	EUR	11.00	0.500	EUR	12.39	1.0000	€ 0.0000
COBA - BBV 12.09	BBVA	A5417	DE000CM4YCD3	17-dic-09	Put	EUR	12.00	0.500	EUR	12.39	1.0000	€ 0.0000
COBA - BBV 12.09	BBVA	A5419	DE000CM4YCF8	17-dic-09	Put	EUR	13.00	0.500	EUR	12.39	1.0000	€ 0.3100
COBA - BBV 12.09	BBVA	A5420	DE000CM4YCG6	17-dic-09	Put	EUR	16.00	0.500	EUR	12.39	1.0000	€ 1.8100
COBA - BBV 12.09	BBVA	A5421	DE000CM4YCH4	17-dic-09	Put	EUR	18.00	0.500	EUR	12.39	1.0000	€ 2.8100
COBA - BVA 12.09	Banco Valencia	A5424	DE000CM4YCL6	17-dic-09	Call	EUR	6.00	0.500	EUR	5.35	1.0000	€ 0.0000
COBA - BVA 12.09	Banco Valencia	A5425	DE000CM4YCM4	17-dic-09	Call	EUR	7.00	0.500	EUR	5.35	1.0000	€ 0.0000
COBA - BAN 12.09	Banesto	A5427	DE000CM4YCP7	17-dic-09	Call	EUR	10.00	0.500	EUR	8.30	1.0000	€ 0.0000
COBA - PAS 12.09	Banco Pastor SA	A5430	DE000CM4YCS1	17-dic-09	Call	EUR	7.00	0.100	EUR	4.84	1.0000	€ 0.0000
COBA - POP 12.09	Banco Popular Espanol	A5433	DE000CM4YCV5	17-dic-09	Call	EUR	7.50	0.500	EUR	5.20	1.0000	€ 0.0000
COBA - SAN 12.09	Banco Santander SA	A5444	DE000CM4YDG4	17-dic-09	Call	EUR	12.00	0.500	EUR	11.32	1.0000	€ 0.0000
COBA - SAN 12.09	Banco Santander SA	A5447	DE000CM4YDK6	17-dic-09	Call	EUR	13.00	0.500	EUR	11.32	1.0000	€ 0.0000

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COBA - SAN 12.09	Banco Santander SA	A5449	DE000CM4YDM2	17-dic-09	Call	EUR	14.00	0.500	EUR	11.32	1.0000	€ 0.0000
COBA - SAN 12.09	Banco Santander SA	A5452	DE000CM4YDQ3	17-dic-09	Put	EUR	11.00	0.500	EUR	11.32	1.0000	€ 0.0000
COBA - SAN 12.09	Banco Santander SA	A5454	DE000CM4YDS9	17-dic-09	Put	EUR	12.00	0.500	EUR	11.32	1.0000	€ 0.3400
COBA - BME 12.09	Bolsas y Merca E	A5456	DE000CM4YDU5	17-dic-09	Call	EUR	25.00	0.100	EUR	22.80	1.0000	€ 0.0000
COBA - BME 12.09	Bolsas y Merca E	A5457	DE000CM4YDV3	17-dic-09	Call	EUR	27.00	0.100	EUR	22.80	1.0000	€ 0.0000
COBA - BME 12.09	Bolsas y Merca E	A5461	DE000CM4YDZ4	17-dic-09	Put	EUR	24.00	0.100	EUR	22.80	1.0000	€ 0.1200
COBA - CPL 12.09	Cementos Portland Valderrivas	A5462	DE000CM4YEA5	17-dic-09	Call	EUR	35.20	0.108	EUR	24.00	1.0000	€ 0.0000
COBA - FER1 12.09	Ferrovial	A5464	DE000CM4YEC1	17-dic-09	Call	EUR	7.00	0.500	EUR	7.66	1.0000	€ 0.3300
COBA - CAF 12.09	Cons Aux Ferr	A5467	DE000CM4YEF4	17-dic-09	Call	EUR	380.00	0.010	EUR	363.00	1.0000	€ 0.0000
COBA - ALB 12.09	Alba Corp. Fin.	A5469	DE000CM4YEH0	17-dic-09	Call	EUR	40.00	0.100	EUR	35.20	1.0000	€ 0.0000
COBA - ALB 12.09	Alba Corp. Fin.	A5470	DE000CM4YEJ6	17-dic-09	Call	EUR	44.00	0.100	EUR	35.20	1.0000	€ 0.0000
COBA - MAP 12.09	Mapfre	A5472	DE000CM4YEL2	17-dic-09	Call	EUR	3.00	1.000	EUR	2.90	1.0000	€ 0.0000
COBA - MAP 12.09	Mapfre	A5474	DE000CM4YEN8	17-dic-09	Put	EUR	2.50	1.000	EUR	2.90	1.0000	€ 0.0000
COBA - AEA 12.09	Ebro Puleva	A5478	DE000CM4YES7	17-dic-09	Call	EUR	12.00	0.500	EUR	14.00	1.0000	€ 1.0000
COBA - AEA 12.09	Ebro Puleva	A5480	DE000CM4YEU3	17-dic-09	Call	EUR	14.00	0.500	EUR	14.00	1.0000	€ 0.0000
COBA - ENG 12.09	Enagas	A5483	DE000CM4YEX7	17-dic-09	Call	EUR	15.00	0.200	EUR	15.35	1.0000	€ 0.0700
COBA - ELE 12.09	Endesa	A5487	DE000CM4YFB0	17-dic-09	Call	EUR	23.00	0.100	EUR	22.79	1.0000	€ 0.0000
COBA - FAE 12.09	Faes	A5491	DE000CM4YFF1	17-dic-09	Call	EUR	4.50	0.500	EUR	3.83	1.0000	€ 0.0000
COBA - GAS 12.09	Gas Natural	A5496	DE000CM4YFL9	17-dic-09	Call	EUR	14.00	0.200	EUR	14.48	1.0000	€ 0.1000
COBA - GAS 12.09	Gas Natural	A5499	DE000CM4YFP0	17-dic-09	Call	EUR	17.00	0.200	EUR	14.48	1.0000	€ 0.0000
COBA - GAS 12.09	Gas Natural	A5502	DE000CM4YFS4	17-dic-09	Put	EUR	13.00	0.200	EUR	14.48	1.0000	€ 0.0000
COBA - TL5 12.09	Gestevisión Telecinco	A5506	DE000CM4YFW6	17-dic-09	Call	EUR	11.00	0.200	EUR	9.20	1.0000	€ 0.0000
COBA - GCO 12.09	Catalana Occidente	A5507	DE000CM4YFX4	17-dic-09	Call	EUR	15.00	0.100	EUR	14.23	1.0000	€ 0.0000
COBA - GCO 12.09	Catalana Occidente	A5508	DE000CM4YFY2	17-dic-09	Call	EUR	20.00	0.100	EUR	14.23	1.0000	€ 0.0000
COBA - ENC 12.09	Empresarial Ence	A5509	DE000CM4YFZ9	17-dic-09	Call	EUR	3.50	1.000	EUR	2.78	1.0000	€ 0.0000
COBA - FER1 12.09	Ferrovial	A5511	DE000CM4YGB8	17-dic-09	Call	EUR	9.00	0.400	EUR	7.66	1.0000	€ 0.0000
COBA - ITX 12.09	Inditex	A5529	DE000CM4YGV6	17-dic-09	Call	EUR	40.00	0.200	EUR	43.65	1.0000	€ 0.7300
COBA - ITX 12.09	Inditex	A5531	DE000CM4YGX2	17-dic-09	Call	EUR	44.00	0.200	EUR	43.65	1.0000	€ 0.0000
COBA - ITX 12.09	Inditex	A5532	DE000CM4YGY0	17-dic-09	Put	EUR	36.00	0.200	EUR	43.65	1.0000	€ 0.0000
COBA - JAZ 12.09	Jazztel	A5534	DE000CM4YHAB	17-dic-09	Call	EUR	0.26	5.000	EUR	0.26	1.0000	€ 0.0200
COBA - JAZ 12.09	Jazztel	A5536	DE000CM4YHC4	17-dic-09	Call	EUR	0.30	5.000	EUR	0.26	1.0000	€ 0.0000
COBA - ALM 12.09	Almirall SA	A5539	DE000CM4YHF7	17-dic-09	Call	EUR	11.00	0.200	EUR	9.15	1.0000	€ 0.0000
COBA - NH 12.09	NH Hoteles	A5541	DE000CM4YHH3	17-dic-09	Call	EUR	4.00	0.500	EUR	3.79	1.0000	€ 0.0000

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COBA - NH 12.09	NH Hoteles	A5543	DE000CM4YHK7	17-dic-09	Call	EUR	5.00	0.500	EUR	3.79	1.0000	€ 0.0000
COBA - OHL 12.09	Obrascon Huarte Lain	A5546	DE000CM4YHN1	17-dic-09	Call	EUR	16.87	0.213	EUR	18.70	1.0000	€ 0.3900
COBA - OHL 12.09	Obrascon Huarte Lain	A5548	DE000CM4YHQ4	17-dic-09	Call	EUR	20.62	0.213	EUR	18.70	1.0000	€ 0.0000
COBA - PRS 12.09	Prisa	A5549	DE000CM4YHR2	17-dic-09	Call	EUR	3.50	1.000	EUR	3.88	1.0000	€ 0.3800
COBA - PRS 12.09	Prisa	A5551	DE000CM4YHT8	17-dic-09	Call	EUR	4.50	1.000	EUR	3.88	1.0000	€ 0.0000
COBA - PSG 12.09	Prosegur	A5555	DE000CM4YHX0	17-dic-09	Call	EUR	32.00	0.100	EUR	34.21	1.0000	€ 0.2200
COBA - REP 12.09	Repsol SA	A5562	DE000CM4YJE6	17-dic-09	Call	EUR	21.00	0.500	EUR	18.73	1.0000	€ 0.0000
COBA - REP 12.09	Repsol SA	A5563	DE000CM4YJF3	17-dic-09	Call	EUR	22.00	0.500	EUR	18.73	1.0000	€ 0.0000
COBA - SVO 12.09	Sacyr Vallehermoso	A5567	DE000CM4YJK3	17-dic-09	Call	EUR	15.00	0.200	EUR	8.26	1.0000	€ 0.0000
COBA - SOL 12.09	Sol Melia SA	A5570	DE000CM4YJN7	17-dic-09	Call	EUR	6.00	0.500	EUR	5.50	1.0000	€ 0.0000
COBA - SOL 12.09	Sol Melia SA	A5572	DE000CM4YJQ0	17-dic-09	Call	EUR	8.00	0.500	EUR	5.50	1.0000	€ 0.0000
COBA - SLR 12.09	Solaria Energia	A5575	DE000CM4YJT4	17-dic-09	Call	EUR	4.00	1.000	EUR	2.66	1.0000	€ 0.0000
COBA - SOS 12.09	SOS Cuetara	A5578	DE000CM4YJW8	17-dic-09	Call	EUR	3.00	0.500	EUR	1.79	1.0000	€ 0.0000
COBA - SOS 12.09	SOS Cuetara	A5580	DE000CM4YJY4	17-dic-09	Call	EUR	4.00	0.500	EUR	1.79	1.0000	€ 0.0000
COBA - TRE 12.09	Tecnicas Reunidas	A5582	DE000CM4YKA2	17-dic-09	Call	EUR	40.00	0.100	EUR	38.70	1.0000	€ 0.0000
COBA - TRE 12.09	Tecnicas Reunidas	A5584	DE000CM4YKC8	17-dic-09	Call	EUR	50.00	0.100	EUR	38.70	1.0000	€ 0.0000
COBA - TEF 12.09	Telefonica	A5590	DE000CM4YKJ3	17-dic-09	Call	EUR	22.00	0.500	EUR	19.16	1.0000	€ 0.0000
COBA - TEF 12.09	Telefonica	A5592	DE000CM4YKL9	17-dic-09	Call	EUR	24.00	0.500	EUR	19.16	1.0000	€ 0.0000
COBA - TEF 12.09	Telefonica	A5593	DE000CM4YKM7	17-dic-09	Put	EUR	18.00	0.500	EUR	19.16	1.0000	€ 0.0000
COBA - TUBA 12.09	Tubacex	A5597	DE000CM4YKR6	17-dic-09	Call	EUR	4.00	1.000	EUR	2.70	1.0000	€ 0.0000
COBA - TUR 12.09	Tubos Reunidos	A5598	DE000CM4YKS4	17-dic-09	Call	EUR	2.00	0.500	EUR	2.03	1.0000	€ 0.0100
COBA - TUR 12.09	Tubos Reunidos	A5599	DE000CM4YKT2	17-dic-09	Call	EUR	2.50	0.500	EUR	2.03	1.0000	€ 0.0000
COBA - TUR 12.09	Tubos Reunidos	A5601	DE000CM4YKV8	17-dic-09	Call	EUR	3.00	0.500	EUR	2.03	1.0000	€ 0.0000
COBA - VID 12.09	Vidrala SA	A5604	DE000CM4YKY2	17-dic-09	Call	EUR	17.00	0.020	EUR	17.45	1.0000	€ 0.0100
COBA - VID 12.09	Vidrala SA	A5606	DE000CM4YLA0	17-dic-09	Call	EUR	19.00	0.020	EUR	17.45	1.0000	€ 0.0000
COBA - VIS 12.09	Viscofan	A5608	DE000CM4YLC6	17-dic-09	Call	EUR	15.50	0.100	EUR	17.68	1.0000	€ 0.2200
COBA - VIS 12.09	Viscofan	A5610	DE000CM4YLE2	17-dic-09	Call	EUR	16.50	0.100	EUR	17.68	1.0000	€ 0.1200
COBA - VIS 12.09	Viscofan	A5612	DE000CM4YLG7	17-dic-09	Call	EUR	17.50	0.100	EUR	17.68	1.0000	€ 0.0200
COBA - ZOT 12.09	Zardoya Otis SA	A5614	DE000CM4Y LJ1	17-dic-09	Call	EUR	15.00	0.200	EUR	13.78	1.0000	€ 0.0000
COBA - BBV 12.09	BBVA	A5933	DE000CM4YUV7	17-dic-09	Call	EUR	13.00	0.500	EUR	12.39	1.0000	€ 0.0000
COBA - FCC 12.09	Fomento De Construcciones Y Contratas	A5979	DE000CM4YWT7	17-dic-09	Call	EUR	30.00	0.100	EUR	27.89	1.0000	€ 0.0000

COBA - FCC 12.09	Fomento De Construcciones Y Contratas	A5981	DE000CM4YWV3	17-dic-09	Call	EUR	35.00	0.100	EUR	27.89	1.0000	€ 0.0000
COBA - FCC 12.09	Fomento De Construcciones Y Contratas	A5983	DE000CM4YWX9	17-dic-09	Put	EUR	28.00	0.100	EUR	27.89	1.0000	€ 0.0100

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 de Dic 2009  
Commerzbank AG