



VENCIMIENTO DE WARRANTS EMITIDOS POR COMMERZBANK AG

Vencimiento 18-Dic-2015

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

WARRANTS

	Vencimiento	Subyacente	ISIN	Put/Call	Strike	Ratio	Precio liquidación	FX-Rate	Importe liquidación
Warrant	18-dic-15	Abengoa SA Clase B	DE000CZ4YPS8	Call	EUR 3.00	0.500	EUR 0.30	1.0000	0.00
Warrant	18-dic-15	Abengoa SA Clase B	DE000CZ4YPU4	Call	EUR 3.50	0.500	EUR 0.30	1.0000	0.00
Warrant	18-dic-15	Abengoa SA Clase B	DE000CZ4YPW0	Call	EUR 4.00	0.500	EUR 0.30	1.0000	0.00
Warrant	18-dic-15	Abertis	DE000CZ4YPY6	Call	EUR 18.96	0.527	EUR 14.11	1.0000	0.00
Warrant	18-dic-15	Abertis	DE000CZ4YW16	Call	EUR 13.94	0.502	EUR 14.11	1.0000	0.09
Warrant	18-dic-15	Abertis	DE000CZ4YW24	Call	EUR 15.93	0.502	EUR 14.11	1.0000	0.00
Warrant	18-dic-15	Abertis	DE000CZ4YW65	Put	EUR 14.93	0.502	EUR 14.11	1.0000	0.41
Warrant	18-dic-15	Acciona	DE000CZ4YPZ3	Call	EUR 70.00	0.100	EUR 77.21	1.0000	0.72
Warrant	18-dic-15	Acciona	DE000CZ4YQ06	Call	EUR 90.00	0.100	EUR 77.21	1.0000	0.00
Warrant	18-dic-15	Acerinox SA	DE000CZ4YQ14	Call	EUR 16.00	0.500	EUR 9.05	1.0000	0.00
Warrant	18-dic-15	Acerinox SA	DE000CZ4YQ48	Call	EUR 20.00	0.500	EUR 9.05	1.0000	0.00
Warrant	18-dic-15	Acerinox SA	DE000CZ4YQ55	Put	EUR 12.00	0.500	EUR 9.05	1.0000	1.48
Warrant	18-dic-15	Acerinox SA	DE000CZ4YWC8	Call	EUR 12.00	0.500	EUR 9.05	1.0000	0.00
Warrant	18-dic-15	Acerinox SA	DE000CZ4YWF1	Call	EUR 14.00	0.500	EUR 9.05	1.0000	0.00
Warrant	18-dic-15	ACS Cons Y Serv	DE000CZ4YQ71	Call	EUR 33.00	0.200	EUR 26.53	1.0000	0.00
Warrant	18-dic-15	ACS Cons Y Serv	DE000CZ4YQ89	Call	EUR 37.00	0.200	EUR 26.53	1.0000	0.00

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Warrant	18-dic-15	ACS Cons Y Serv	DE000CZ4YQ97	Put	EUR	27.00	0.200	EUR	26.53	1.0000	0.10
Warrant	18-dic-15	ACS Cons Y Serv	DE000CZ4YWJ3	Call	EUR	29.00	0.200	EUR	26.53	1.0000	0.00
Warrant	18-dic-15	adidas AG	DE000CZ4YUQ2	Call	EUR	80.00	0.050	EUR	89.03	1.0000	0.45
Warrant	18-dic-15	adidas AG	DE000CZ4YUR0	Call	EUR	90.00	0.050	EUR	89.03	1.0000	0.00
Warrant	18-dic-15	Aena SA	DE000CZ4YDT2	Call	EUR	80.00	0.100	EUR	108.95	1.0000	2.90
Warrant	18-dic-15	Aena SA	DE000CZ4YQA4	Call	EUR	90.00	0.050	EUR	108.95	1.0000	0.95
Warrant	18-dic-15	Aena SA	DE000CZ4YQB2	Call	EUR	100.00	0.050	EUR	108.95	1.0000	0.45
Warrant	18-dic-15	Aena SA	DE000CZ4YQC0	Call	EUR	110.00	0.050	EUR	108.95	1.0000	0.00
Warrant	18-dic-15	Aena SA	DE000CZ4YWR6	Put	EUR	100.00	0.050	EUR	108.95	1.0000	0.00
Warrant	18-dic-15	Alcatel-Lucent	DE000CZ4YUS8	Call	EUR	3.50	1.000	EUR	3.46	1.0000	0.00
Warrant	18-dic-15	Alcatel-Lucent	DE000CZ4YUT6	Call	EUR	4.00	1.000	EUR	3.46	1.0000	0.00
Warrant	18-dic-15	Alcatel-Lucent	DE000CZ4YUU4	Call	EUR	4.50	1.000	EUR	3.46	1.0000	0.00
Warrant	18-dic-15	Alibaba Group Holding ADR	DE000CZ4YM75	Call	EUR	100.00	0.050	EUR	82.65	1.0867	0.00
Warrant	18-dic-15	Alibaba Group Holding ADR	DE000CZ4Z4Y6	Call	EUR	80.00	0.050	EUR	82.65	1.0867	0.12
Warrant	18-dic-15	Alphabet Inc C	DE000CZ4YMS5	Call	EUR	550.00	0.010	EUR	739.31	1.0867	1.74
Warrant	18-dic-15	Alphabet Inc C	DE000CZ4YMT3	Call	EUR	600.00	0.010	EUR	739.31	1.0867	1.28
Warrant	18-dic-15	Alphabet Inc C	DE000CZ4YMU1	Call	EUR	650.00	0.010	EUR	739.31	1.0867	0.82
Warrant	18-dic-15	Alphabet Inc C	DE000CZ4Z5J4	Call	EUR	700.00	0.010	EUR	739.31	1.0867	0.36
Warrant	18-dic-15	Amadeus IT Group SA	DE000CZ4YQJ5	Call	EUR	48.00	0.500	EUR	39.71	1.0000	0.00
Warrant	18-dic-15	Amadeus IT Group SA	DE000CZ4YWS4	Call	EUR	40.00	0.200	EUR	39.71	1.0000	0.00
Warrant	18-dic-15	Amadeus IT Group SA	DE000CZ4YWU0	Call	EUR	44.00	0.200	EUR	39.71	1.0000	0.00
Warrant	18-dic-15	Amadeus IT Group SA	DE000CZ4YWY2	Put	EUR	30.00	0.200	EUR	39.71	1.0000	0.00

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Warrant	18-dic-15	Amazon	DE000CZ4YM83	Call	EUR	450.00	0.020	EUR	664.14	1.0867	3.94
Warrant	18-dic-15	Amazon	DE000CZ4YM91	Call	EUR	550.00	0.020	EUR	664.14	1.0867	2.10
Warrant	18-dic-15	Amazon	DE000CZ4Z536	Call	EUR	600.00	0.010	EUR	664.14	1.0867	0.59
Warrant	18-dic-15	America Movil ADR	DE000CZ4YA12	Call	EUR	21.00	0.200	EUR	14.82	1.0867	0.00
Warrant	18-dic-15	America Movil ADR	DE000CZ4YA20	Call	EUR	23.00	0.200	EUR	14.82	1.0867	0.00
Warrant	18-dic-15	America Movil ADR	DE000CZ4YA38	Call	EUR	26.00	0.200	EUR	14.82	1.0867	0.00
Warrant	18-dic-15	Apple Inc.	DE000CZ4YA53	Call	EUR	120.00	0.100	EUR	106.03	1.0867	0.00
Warrant	18-dic-15	Apple Inc.	DE000CZ4YAA8	Call	EUR	140.00	0.100	EUR	106.03	1.0867	0.00
Warrant	18-dic-15	Apple Inc.	DE000CZ4YMB1	Call	EUR	160.00	0.050	EUR	106.03	1.0867	0.00
Warrant	18-dic-15	ArcelorMittal	DE000CZ4YUW0	Call	EUR	10.00	0.200	EUR	3.59	1.0000	0.00
Warrant	18-dic-15	ArcelorMittal	DE000CZ4YUX8	Call	EUR	11.00	0.200	EUR	3.59	1.0000	0.00
Warrant	18-dic-15	ArcelorMittal	DE000CZ4YUY6	Call	EUR	12.00	0.200	EUR	3.59	1.0000	0.00
Warrant	18-dic-15	ArcelorMittal	DE000CZ4Z460	Call	EUR	9.00	0.200	EUR	3.59	1.0000	0.00
Warrant	18-dic-15	ArcelorMittal	DE000CZ4Z494	Put	EUR	8.00	0.200	EUR	3.59	1.0000	0.88
Warrant	18-dic-15	Atresmedia Corporacion de Medios de Comunicacion S	DE000CZ4YQK3	Call	EUR	14.00	0.500	EUR	10.47	1.0000	0.00
Warrant	18-dic-15	Atresmedia Corporacion de Medios de Comunicacion S	DE000CZ4YQL1	Call	EUR	16.00	0.500	EUR	10.47	1.0000	0.00
Warrant	18-dic-15	Atresmedia Corporacion de Medios de Comunicacion S	DE000CZ4YQN7	Call	EUR	18.00	0.500	EUR	10.47	1.0000	0.00
Warrant	18-dic-15	Axa	DE000CZ4YL68	Call	EUR	24.00	0.500	EUR	24.98	1.0000	0.49
Warrant	18-dic-15	Axa	DE000CZ4YUZ3	Call	EUR	22.00	0.500	EUR	24.98	1.0000	1.49

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Warrant	18-dic-15	Axa	DE000CZ4YV09	Call	EUR	26.00	0.500	EUR	24.98	1.0000	0.00
Warrant	18-dic-15	Banco de Sabadell	DE000CZ4YEX2	Call	EUR	2.31	1.083	EUR	1.69	1.0000	0.00
Warrant	18-dic-15	Banco de Sabadell	DE000CZ4YEZ7	Call	EUR	2.77	1.083	EUR	1.69	1.0000	0.00
Warrant	18-dic-15	Banco de Sabadell	DE000CZ4YXW4	Call	EUR	2.00	1.000	EUR	1.69	1.0000	0.00
Warrant	18-dic-15	Banco de Sabadell	DE000CZ4YXY0	Call	EUR	2.50	1.000	EUR	1.69	1.0000	0.00
Warrant	18-dic-15	Banco Popular Espanol	DE000CZ4YF17	Call	EUR	4.00	1.000	EUR	3.23	1.0000	0.00
Warrant	18-dic-15	Banco Popular Espanol	DE000CZ4YF33	Call	EUR	4.50	1.000	EUR	3.23	1.0000	0.00
Warrant	18-dic-15	Banco Popular Espanol	DE000CZ4YF58	Call	EUR	5.00	1.000	EUR	3.23	1.0000	0.00
Warrant	18-dic-15	Banco Popular Espanol	DE000CZ4YR88	Call	EUR	5.50	1.000	EUR	3.23	1.0000	0.00
Warrant	18-dic-15	Banco Popular Espanol	DE000CZ4YR96	Put	EUR	4.00	1.000	EUR	3.23	1.0000	0.77
Warrant	18-dic-15	Banco Santander SA	DE000CZ4XEB0	Call	EUR	6.00	0.500	EUR	4.70	1.0000	0.00
Warrant	18-dic-15	Banco Santander SA	DE000CZ4XEH7	Call	EUR	7.00	0.500	EUR	4.70	1.0000	0.00
Warrant	18-dic-15	Banco Santander SA	DE000CZ4XEQ8	Call	EUR	8.00	0.500	EUR	4.70	1.0000	0.00
Warrant	18-dic-15	Banco Santander SA	DE000CZ4XEY2	Put	EUR	5.00	0.500	EUR	4.70	1.0000	0.15
Warrant	18-dic-15	Banco Santander SA	DE000CZ4XF26	Put	EUR	6.00	0.500	EUR	4.70	1.0000	0.65
Warrant	18-dic-15	Banco Santander SA	DE000CZ4XF83	Put	EUR	7.00	0.500	EUR	4.70	1.0000	1.15
Warrant	18-dic-15	Banco Santander SA	DE000CZ4YFE9	Call	EUR	5.50	0.500	EUR	4.70	1.0000	0.00
Warrant	18-dic-15	Banco Santander SA	DE000CZ4YG65	Put	EUR	4.50	0.500	EUR	4.70	1.0000	0.00
Warrant	18-dic-15	Banco Santander SA	DE000CZ4YGE7	Put	EUR	5.50	0.500	EUR	4.70	1.0000	0.40
Warrant	18-dic-15	Banco Santander SA	DE000CZ4YY71	Call	EUR	5.00	0.500	EUR	4.70	1.0000	0.00
Warrant	18-dic-15	Banco Santander SA	DE000CZ4YYG5	Call	EUR	6.50	0.500	EUR	4.70	1.0000	0.00
Warrant	18-dic-15	Banco Santander SA	DE000CZ4YYT8	Call	EUR	7.50	0.500	EUR	4.70	1.0000	0.00

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Warrant	18-dic-15	Banco Santander-Chile	DE000CZ4YAC4	Call	EUR	20.00	0.500	EUR	17.47	1.0867	0.00
Warrant	18-dic-15	Banco Santander-Chile	DE000CZ4YAD2	Call	EUR	24.00	0.500	EUR	17.47	1.0867	0.00
Warrant	18-dic-15	Banco Santander-Chile	DE000CZ4YAE0	Call	EUR	26.00	0.500	EUR	17.47	1.0867	0.00
Warrant	18-dic-15	Bancolombia ADR	DE000CZ4YAF7	Call	EUR	44.00	0.200	EUR	26.57	1.0867	0.00
Warrant	18-dic-15	Bancolombia ADR	DE000CZ4YAG5	Call	EUR	48.00	0.200	EUR	26.57	1.0867	0.00
Warrant	18-dic-15	Bancolombia ADR	DE000CZ4YAH3	Call	EUR	52.00	0.200	EUR	26.57	1.0867	0.00
Warrant	18-dic-15	Bank of America	DE000CZ4YMC9	Call	EUR	16.00	0.500	EUR	16.76	1.0867	0.35
Warrant	18-dic-15	Bank of America	DE000CZ4YMD7	Call	EUR	18.00	0.500	EUR	16.76	1.0867	0.00
Warrant	18-dic-15	BANKIA SA	DE000CZ4YS04	Call	EUR	1.30	1.000	EUR	1.14	1.0000	0.00
Warrant	18-dic-15	BANKIA SA	DE000CZ4YS20	Call	EUR	1.40	1.000	EUR	1.14	1.0000	0.00
Warrant	18-dic-15	BANKIA SA	DE000CZ4YS46	Call	EUR	1.50	1.000	EUR	1.14	1.0000	0.00
Warrant	18-dic-15	BANKIA SA	DE000CZ4YZD9	Call	EUR	1.20	1.000	EUR	1.14	1.0000	0.00
Warrant	18-dic-15	Bankinter	DE000CZ4YGM0	Call	EUR	6.50	1.000	EUR	6.72	1.0000	0.22
Warrant	18-dic-15	Bankinter	DE000CZ4YGQ1	Call	EUR	7.50	1.000	EUR	6.72	1.0000	0.00
Warrant	18-dic-15	Bankinter	DE000CZ4YS53	Call	EUR	8.50	1.000	EUR	6.72	1.0000	0.00
Warrant	18-dic-15	Bankinter	DE000CZ4YZM0	Put	EUR	6.00	0.500	EUR	6.72	1.0000	0.00
Warrant	18-dic-15	BASF SE	DE000CZ4YV17	Call	EUR	100.00	0.050	EUR	70.22	1.0000	0.00
Warrant	18-dic-15	BASF SE	DE000CZ4YV25	Call	EUR	110.00	0.050	EUR	70.22	1.0000	0.00
Warrant	18-dic-15	BASF SE	DE000CZ4Z4C2	Call	EUR	90.00	0.050	EUR	70.22	1.0000	0.00
Warrant	18-dic-15	Bayer AG	DE000CZ4YV33	Call	EUR	140.00	0.100	EUR	115.85	1.0000	0.00
Warrant	18-dic-15	Bayer AG	DE000CZ4YV41	Call	EUR	160.00	0.100	EUR	115.85	1.0000	0.00
Warrant	18-dic-15	Bayer AG	DE000CZ4YV58	Put	EUR	100.00	0.100	EUR	115.85	1.0000	0.00

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Warrant	18-dic-15	BBVA	DE000CZ4Y0S7	Call	EUR	8.00	0.500	EUR	7.04	1.0000	0.00
Warrant	18-dic-15	BBVA	DE000CZ4Y0Z2	Call	EUR	9.00	0.500	EUR	7.04	1.0000	0.00
Warrant	18-dic-15	BBVA	DE000CZ4Y166	Call	EUR	10.00	0.500	EUR	7.04	1.0000	0.00
Warrant	18-dic-15	BBVA	DE000CZ4Y1D7	Put	EUR	8.00	0.500	EUR	7.04	1.0000	0.48
Warrant	18-dic-15	BBVA	DE000CZ4YDY2	Call	EUR	7.00	0.500	EUR	7.04	1.0000	0.02
Warrant	18-dic-15	BBVA	DE000CZ4YEN3	Put	EUR	7.00	0.500	EUR	7.04	1.0000	0.00
Warrant	18-dic-15	BBVA	DE000CZ4YXB8	Call	EUR	9.50	0.500	EUR	7.04	1.0000	0.00
Warrant	18-dic-15	BMW	DE000CZ4YV66	Call	EUR	110.00	0.100	EUR	96.71	1.0000	0.00
Warrant	18-dic-15	BMW	DE000CZ4YV82	Call	EUR	130.00	0.100	EUR	96.71	1.0000	0.00
Warrant	18-dic-15	BMW	DE000CZ4YV90	Put	EUR	90.00	0.100	EUR	96.71	1.0000	0.00
Warrant	18-dic-15	BNP Paribas	DE000CZ4YVA4	Call	EUR	60.00	0.100	EUR	53.19	1.0000	0.00
Warrant	18-dic-15	BNP Paribas	DE000CZ4YVB2	Call	EUR	70.00	0.100	EUR	53.19	1.0000	0.00
Warrant	18-dic-15	Bolsas y Merca E	DE000CZ4YS79	Call	EUR	45.00	0.200	EUR	33.14	1.0000	0.00
Warrant	18-dic-15	Bolsas y Merca E	DE000CZ4YS87	Call	EUR	50.00	0.200	EUR	33.14	1.0000	0.00
Warrant	18-dic-15	CaixaBank	DE000CZ4YGV1	Call	EUR	4.50	1.000	EUR	3.62	1.0000	0.00
Warrant	18-dic-15	CaixaBank	DE000CZ4YZR9	Call	EUR	4.00	1.000	EUR	3.62	1.0000	0.00
Warrant	18-dic-15	CaixaBank	DE000CZ4YZV1	Call	EUR	5.00	1.000	EUR	3.62	1.0000	0.00
Warrant	18-dic-15	CaixaBank	DE000CZ4YZX7	Put	EUR	3.50	1.000	EUR	3.62	1.0000	0.00
Warrant	18-dic-15	Cemex, S.A.B. de C.V. ADR	DE000CZ4YAJ9	Call	EUR	10.00	0.500	EUR	5.23	1.0867	0.00
Warrant	18-dic-15	Cemex, S.A.B. de C.V. ADR	DE000CZ4YAK7	Call	EUR	12.00	0.500	EUR	5.23	1.0867	0.00
Warrant	18-dic-15	Cemex, S.A.B. de C.V. ADR	DE000CZ4YAL5	Call	EUR	14.00	0.500	EUR	5.23	1.0867	0.00
Warrant	18-dic-15	Cia de Minas Buenaventura SA	DE000CZ4YAT8	Call	EUR	10.00	0.500	EUR	4.05	1.0867	0.00

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Warrant	18-dic-15	Cia de Minas Buenaventura SA	DE000CZ4YAU6	Call	EUR	12.00	0.500	EUR	4.05	1.0867	0.00
Warrant	18-dic-15	Cia de Minas Buenaventura SA	DE000CZ4YAV4	Call	EUR	14.00	0.500	EUR	4.05	1.0867	0.00
Warrant	18-dic-15	Cisco	DE000CZ4YME5	Call	EUR	32.00	0.500	EUR	26.27	1.0867	0.00
Warrant	18-dic-15	Cisco	DE000CZ4YMF2	Call	EUR	34.00	0.500	EUR	26.27	1.0867	0.00
Warrant	18-dic-15	Cisco	DE000CZ4YMG0	Put	EUR	23.00	0.500	EUR	26.27	1.0867	0.00
Warrant	18-dic-15	Cisco	DE000CZ4Z5B1	Call	EUR	30.00	0.500	EUR	26.27	1.0867	0.00
Warrant	18-dic-15	Citigroup	DE000CZ4YMH8	Call	EUR	54.00	0.100	EUR	51.21	1.0867	0.00
Warrant	18-dic-15	Citigroup	DE000CZ4YMJ4	Call	EUR	62.00	0.100	EUR	51.21	1.0867	0.00
Warrant	18-dic-15	Citigroup	DE000CZ4YMK2	Put	EUR	50.00	0.100	EUR	51.21	1.0867	0.00
Warrant	18-dic-15	Citigroup	DE000CZ4Z5C9	Call	EUR	58.00	0.100	EUR	51.21	1.0867	0.00
Warrant	18-dic-15	DAX 30	DE000CZ4Y9E8	Call	EUR	10,500.00	0.001	EUR	10,608.19	1.0000	0.11
Warrant	18-dic-15	DAX 30	DE000CZ4Y9H1	Call	EUR	11,000.00	0.001	EUR	10,608.19	1.0000	0.00
Warrant	18-dic-15	DAX 30	DE000CZ4Y9L3	Call	EUR	11,500.00	0.001	EUR	10,608.19	1.0000	0.00
Warrant	18-dic-15	DAX 30	DE000CZ4Y9N9	Call	EUR	12,000.00	0.001	EUR	10,608.19	1.0000	0.00
Warrant	18-dic-15	DAX 30	DE000CZ4Y9P4	Call	EUR	12,500.00	0.001	EUR	10,608.19	1.0000	0.00
Warrant	18-dic-15	DAX 30	DE000CZ4Y9R0	Put	EUR	10,000.00	0.001	EUR	10,608.19	1.0000	0.00
Warrant	18-dic-15	DAX 30	DE000CZ4YPG3	Call	EUR	13,000.00	0.001	EUR	10,608.19	1.0000	0.00
Warrant	18-dic-15	DAX 30	DE000CZ4YPH1	Put	EUR	11,000.00	0.001	EUR	10,608.19	1.0000	0.39
Warrant	18-dic-15	DAX 30	DE000CZ4YPL3	Put	EUR	12,000.00	0.001	EUR	10,608.19	1.0000	1.39
Warrant	18-dic-15	Deutsche Bank	DE000CZ4Z4M1	Call	EUR	30.00	0.100	EUR	21.75	1.0000	0.00
Warrant	18-dic-15	Deutsche Bank	DE000CZ4Z4N9	Call	EUR	32.50	0.100	EUR	21.75	1.0000	0.00
Warrant	18-dic-15	Deutsche Bank	DE000CZ4Z4P4	Call	EUR	35.50	0.100	EUR	21.75	1.0000	0.00

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Warrant	18-dic-15	DIA	DE000CZ4YGX7	Call	EUR	8.00	1.000	EUR	5.41	1.0000	0.00
Warrant	18-dic-15	DIA	DE000CZ4YSF9	Call	EUR	9.00	1.000	EUR	5.41	1.0000	0.00
Warrant	18-dic-15	DIA	DE000CZ4Z031	Call	EUR	7.00	1.000	EUR	5.41	1.0000	0.00
Warrant	18-dic-15	Dow Jones Industrial	DE000CZ4YC36	Call	EUR	17,000.00	0.001	EUR	17,128.55	1.0867	0.12
Warrant	18-dic-15	Dow Jones Industrial	DE000CZ4YC51	Call	EUR	18,000.00	0.001	EUR	17,128.55	1.0867	0.00
Warrant	18-dic-15	Dow Jones Industrial	DE000CZ4YC85	Call	EUR	19,000.00	0.001	EUR	17,128.55	1.0867	0.00
Warrant	18-dic-15	Dow Jones Industrial	DE000CZ4YCA4	Put	EUR	14,500.00	0.001	EUR	17,128.55	1.0867	0.00
Warrant	18-dic-15	Dow Jones Industrial	DE000CZ4YN90	Call	EUR	20,000.00	0.001	EUR	17,128.55	1.0867	0.00
Warrant	18-dic-15	E.ON SE	DE000CZ4YVC0	Call	EUR	14.00	0.500	EUR	8.41	1.0000	0.00
Warrant	18-dic-15	E.ON SE	DE000CZ4YVD8	Call	EUR	16.00	0.500	EUR	8.41	1.0000	0.00
Warrant	18-dic-15	E.ON SE	DE000CZ4YVE6	Put	EUR	12.00	0.500	EUR	8.41	1.0000	1.80
Warrant	18-dic-15	eBay Inc	DE000CZ4Z5D7	Call	EUR	28.00	0.200	EUR	27.46	1.0867	0.00
Warrant	18-dic-15	eBay Inc	DE000CZ4Z5E5	Call	EUR	30.00	0.200	EUR	27.46	1.0867	0.00
Warrant	18-dic-15	eBay Inc	DE000CZ4Z5F2	Call	EUR	32.00	0.200	EUR	27.46	1.0867	0.00
Warrant	18-dic-15	Ecopetrol SA	DE000CZ4YAW2	Call	EUR	18.00	0.200	EUR	6.84	1.0867	0.00
Warrant	18-dic-15	Ecopetrol SA	DE000CZ4YAX0	Call	EUR	22.00	0.200	EUR	6.84	1.0867	0.00
Warrant	18-dic-15	Ecopetrol SA	DE000CZ4YAY8	Call	EUR	26.00	0.200	EUR	6.84	1.0867	0.00
Warrant	18-dic-15	Enagas	DE000CZ4Z056	Call	EUR	26.00	0.500	EUR	26.64	1.0000	0.32
Warrant	18-dic-15	Enagas	DE000CZ4Z072	Call	EUR	28.00	0.500	EUR	26.64	1.0000	0.00
Warrant	18-dic-15	Enagas	DE000CZ4ZCV7	Call	EUR	30.00	0.500	EUR	26.64	1.0000	0.00
Warrant	18-dic-15	Enersis SA	DE000CZ4YAZ5	Call	EUR	16.00	0.500	EUR	12.55	1.0867	0.00
Warrant	18-dic-15	Enersis SA	DE000CZ4YB03	Call	EUR	18.00	0.500	EUR	12.55	1.0867	0.00

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Warrant	18-dic-15	Enersis SA	DE000CZ4YB11	Call	EUR	20.00	0.500	EUR	12.55	1.0867	0.00
Warrant	18-dic-15	EURO STOXX 50	DE000CZ4Y9T6	Call	EUR	3,400.00	0.002	EUR	3,260.72	1.0000	0.00
Warrant	18-dic-15	EURO STOXX 50	DE000CZ4Y9V2	Call	EUR	3,600.00	0.002	EUR	3,260.72	1.0000	0.00
Warrant	18-dic-15	EURO STOXX 50	DE000CZ4Y9W0	Put	EUR	2,800.00	0.002	EUR	3,260.72	1.0000	0.00
Warrant	18-dic-15	EURO STOXX 50	DE000CZ4YPN9	Call	EUR	3,800.00	0.002	EUR	3,260.72	1.0000	0.00
Warrant	18-dic-15	EURO STOXX 50	DE000CZ4YPQ2	Call	EUR	4,000.00	0.002	EUR	3,260.72	1.0000	0.00
Warrant	18-dic-15	Facebook Inc	DE000CZ4YMP1	Call	EUR	90.00	0.100	EUR	104.04	1.0867	1.29
Warrant	18-dic-15	Facebook Inc	DE000CZ4YMR7	Call	EUR	100.00	0.100	EUR	104.04	1.0867	0.37
Warrant	18-dic-15	Ferrovial	DE000CZ4YHC9	Call	EUR	20.00	0.500	EUR	20.68	1.0000	0.34
Warrant	18-dic-15	Ferrovial	DE000CZ4YST0	Call	EUR	24.00	0.500	EUR	20.68	1.0000	0.00
Warrant	18-dic-15	Fomento De Construcciones Y Contratas	DE000CZ4YH15	Call	EUR	12.00	0.200	EUR	7.13	1.0000	0.00
Warrant	18-dic-15	Fomento De Construcciones Y Contratas	DE000CZ4YSH5	Call	EUR	15.00	0.200	EUR	7.13	1.0000	0.00
Warrant	18-dic-15	Fomento De Construcciones Y Contratas	DE000CZ4Z098	Call	EUR	10.00	0.200	EUR	7.13	1.0000	0.00
Warrant	18-dic-15	Fomento Economico Mexicano SAB de CV	DE000CZ4YB37	Call	EUR	85.00	0.050	EUR	93.26	1.0867	0.38
Warrant	18-dic-15	Fomento Economico Mexicano SAB de CV	DE000CZ4YB45	Call	EUR	95.00	0.050	EUR	93.26	1.0867	0.00
Warrant	18-dic-15	Fomento Economico Mexicano SAB de CV	DE000CZ4YB52	Call	EUR	105.00	0.050	EUR	93.26	1.0867	0.00
Warrant	18-dic-15	Gamesa	DE000CZ4YH23	Call	EUR	9.00	0.500	EUR	15.96	1.0000	3.48
Warrant	18-dic-15	Gamesa	DE000CZ4YH49	Call	EUR	11.00	0.500	EUR	15.96	1.0000	2.48
Warrant	18-dic-15	Gamesa	DE000CZ4YH56	Call	EUR	12.00	0.500	EUR	15.96	1.0000	1.98
Warrant	18-dic-15	Gamesa	DE000CZ4YSK9	Call	EUR	13.00	0.500	EUR	15.96	1.0000	1.48

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Warrant	18-dic-15	Gamesa	DE000CZ4YSN3	Call	EUR	14.00	0.500	EUR	15.96	1.0000	0.98
Warrant	18-dic-15	Gamesa	DE000CZ4YSP8	Call	EUR	15.00	0.500	EUR	15.96	1.0000	0.48
Warrant	18-dic-15	Gamesa	DE000CZ4Z0F3	Call	EUR	16.00	0.500	EUR	15.96	1.0000	0.00
Warrant	18-dic-15	Gamesa	DE000CZ4Z0J5	Call	EUR	17.00	0.500	EUR	15.96	1.0000	0.00
Warrant	18-dic-15	Gamesa	DE000CZ4Z0L1	Call	EUR	18.00	0.500	EUR	15.96	1.0000	0.00
Warrant	18-dic-15	Gas Natural	DE000CZ4YH72	Call	EUR	23.00	0.500	EUR	18.88	1.0000	0.00
Warrant	18-dic-15	Gas Natural	DE000CZ4Z0Q0	Call	EUR	21.00	0.200	EUR	18.88	1.0000	0.00
Warrant	18-dic-15	Gold	DE000CZ4YD01	Call	EUR	1,200.00	0.010	EUR	1,055.25	1.0826	0.00
Warrant	18-dic-15	Gold	DE000CZ4YD19	Call	EUR	1,400.00	0.010	EUR	1,055.25	1.0826	0.00
Warrant	18-dic-15	Gold	DE000CZ4YD35	Put	EUR	1,000.00	0.010	EUR	1,055.25	1.0826	0.00
Warrant	18-dic-15	Grifols SA	DE000CZ4YHB1	Call	EUR	38.00	0.200	EUR	41.96	1.0000	0.79
Warrant	18-dic-15	Grifols SA	DE000CZ4YSQ6	Call	EUR	42.00	0.200	EUR	41.96	1.0000	0.00
Warrant	18-dic-15	Grifols SA	DE000CZ4YSR4	Call	EUR	44.00	0.200	EUR	41.96	1.0000	0.00
Warrant	18-dic-15	Grifols SA	DE000CZ4Z0W8	Call	EUR	48.00	0.200	EUR	41.96	1.0000	0.00
Warrant	18-dic-15	Grupo Televisa ADR	DE000CZ4YB94	Call	EUR	35.00	0.200	EUR	27.78	1.0867	0.00
Warrant	18-dic-15	Grupo Televisa ADR	DE000CZ4YBA6	Call	EUR	41.00	0.200	EUR	27.78	1.0867	0.00
Warrant	18-dic-15	Grupo Televisa ADR	DE000CZ4YBB4	Call	EUR	43.00	0.200	EUR	27.78	1.0867	0.00
Warrant	18-dic-15	Iberdrola SA	DE000CZ4YHG0	Call	EUR	6.50	1.000	EUR	6.48	1.0000	0.00
Warrant	18-dic-15	Iberdrola SA	DE000CZ4YSU8	Call	EUR	6.00	1.000	EUR	6.48	1.0000	0.48
Warrant	18-dic-15	Iberdrola SA	DE000CZ4YSV6	Call	EUR	7.00	1.000	EUR	6.48	1.0000	0.00
Warrant	18-dic-15	Iberdrola SA	DE000CZ4YSW4	Put	EUR	5.50	1.000	EUR	6.48	1.0000	0.00
Warrant	18-dic-15	IBEX	DE000CZ4XW41	Call	EUR	10,000.00	0.001	EUR	9,717.10	1.0000	0.00

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Warrant	18-dic-15	IBEX	DE000CZ4XWA4	Call	EUR	10,500.00	0.001	EUR	9,717.10	1.0000	0.00
Warrant	18-dic-15	IBEX	DE000CZ4XWF3	Call	EUR	10,750.00	0.001	EUR	9,717.10	1.0000	0.00
Warrant	18-dic-15	IBEX	DE000CZ4XWK3	Call	EUR	11,000.00	0.001	EUR	9,717.10	1.0000	0.00
Warrant	18-dic-15	IBEX	DE000CZ4XWP2	Call	EUR	11,250.00	0.001	EUR	9,717.10	1.0000	0.00
Warrant	18-dic-15	IBEX	DE000CZ4XWT4	Call	EUR	11,500.00	0.001	EUR	9,717.10	1.0000	0.00
Warrant	18-dic-15	IBEX	DE000CZ4XWV0	Put	EUR	9,500.00	0.001	EUR	9,717.10	1.0000	0.00
Warrant	18-dic-15	IBEX	DE000CZ4XX16	Put	EUR	10,000.00	0.001	EUR	9,717.10	1.0000	0.28
Warrant	18-dic-15	IBEX	DE000CZ4XX73	Put	EUR	10,500.00	0.001	EUR	9,717.10	1.0000	0.78
Warrant	18-dic-15	IBEX	DE000CZ4XXD6	Put	EUR	11,000.00	0.001	EUR	9,717.10	1.0000	1.28
Warrant	18-dic-15	IBEX	DE000CZ4Y7W4	Call	EUR	10,250.00	0.001	EUR	9,717.10	1.0000	0.00
Warrant	18-dic-15	IBEX	DE000CZ4Y8G5	Call	EUR	11,750.00	0.001	EUR	9,717.10	1.0000	0.00
Warrant	18-dic-15	IBEX	DE000CZ4Y8J9	Call	EUR	12,000.00	0.001	EUR	9,717.10	1.0000	0.00
Warrant	18-dic-15	IBEX	DE000CZ4Y8M3	Put	EUR	9,000.00	0.001	EUR	9,717.10	1.0000	0.00
Warrant	18-dic-15	IBEX	DE000CZ4Y8Y8	Put	EUR	9,750.00	0.001	EUR	9,717.10	1.0000	0.03
Warrant	18-dic-15	IBEX	DE000CZ4Y976	Put	EUR	10,250.00	0.001	EUR	9,717.10	1.0000	0.53
Warrant	18-dic-15	IBEX	DE000CZ4YNV7	Call	EUR	12,500.00	0.001	EUR	9,717.10	1.0000	0.00
Warrant	18-dic-15	IBEX	DE000CZ4YP23	Put	EUR	10,750.00	0.001	EUR	9,717.10	1.0000	1.03
Warrant	18-dic-15	IBEX	DE000CZ4YP80	Put	EUR	11,250.00	0.001	EUR	9,717.10	1.0000	1.53
Warrant	18-dic-15	IBEX	DE000CZ4YPC2	Put	EUR	11,500.00	0.001	EUR	9,717.10	1.0000	1.78
Warrant	18-dic-15	IBEX	DE000CZ4ZM66	Call	EUR	9,750.00	0.001	EUR	9,717.10	1.0000	0.00
Warrant	18-dic-15	Inditex	DE000CZ4YLZ2	Put	EUR	25.00	0.500	EUR	32.22	1.0000	0.00
Warrant	18-dic-15	Inditex	DE000CZ4Y653	Call	EUR	21.92	0.502	EUR	32.22	1.0000	5.17

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Warrant	18-dic-15	Inditex	DE000CZ4Y695	Call	EUR	22.92	0.502	EUR	32.22	1.0000	4.66
Warrant	18-dic-15	Inditex	DE000CZ4Y6D6	Call	EUR	23.92	0.502	EUR	32.22	1.0000	4.16
Warrant	18-dic-15	Inditex	DE000CZ4Y6G9	Call	EUR	25.91	0.502	EUR	32.22	1.0000	3.16
Warrant	18-dic-15	Inditex	DE000CZ4Y6H7	Put	EUR	17.94	0.502	EUR	32.22	1.0000	0.00
Warrant	18-dic-15	Inditex	DE000CZ4YHV9	Call	EUR	27.90	0.502	EUR	32.22	1.0000	2.16
Warrant	18-dic-15	Inditex	DE000CZ4YHY3	Call	EUR	29.90	0.502	EUR	32.22	1.0000	1.16
Warrant	18-dic-15	Inditex	DE000CZ4YHZ0	Call	EUR	30.89	0.502	EUR	32.22	1.0000	0.66
Warrant	18-dic-15	Inditex	DE000CZ4YJ05	Put	EUR	19.93	0.502	EUR	32.22	1.0000	0.00
Warrant	18-dic-15	Inditex	DE000CZ4YJ47	Put	EUR	24.91	0.502	EUR	32.22	1.0000	0.00
Warrant	18-dic-15	Inditex	DE000CZ4YT60	Call	EUR	31.89	0.502	EUR	32.22	1.0000	0.16
Warrant	18-dic-15	Inditex	DE000CZ4YT86	Call	EUR	32.89	0.502	EUR	32.22	1.0000	0.00
Warrant	18-dic-15	Inditex	DE000CZ4YTE0	Put	EUR	29.90	0.502	EUR	32.22	1.0000	0.00
Warrant	18-dic-15	Inditex	DE000CZ4Z1J3	Call	EUR	33.88	0.502	EUR	32.22	1.0000	0.00
Warrant	18-dic-15	Inditex	DE000CZ4Z1N5	Call	EUR	35.87	0.502	EUR	32.22	1.0000	0.00
Warrant	18-dic-15	Indra Sistemas	DE000CZ4YHK2	Call	EUR	12.00	0.500	EUR	9.20	1.0000	0.00
Warrant	18-dic-15	Indra Sistemas	DE000CZ4YSY0	Call	EUR	14.00	0.500	EUR	9.20	1.0000	0.00
Warrant	18-dic-15	International Consolidated Airlines Group SA	DE000CZ4YJ70	Call	EUR	8.00	0.500	EUR	8.08	1.0000	0.04
Warrant	18-dic-15	International Consolidated Airlines Group SA	DE000CZ4YJA9	Call	EUR	10.00	0.500	EUR	8.08	1.0000	0.00
Warrant	18-dic-15	LATAM Airlines Group SA	DE000CZ4YBC2	Call	EUR	10.00	0.500	EUR	5.32	1.0867	0.00
Warrant	18-dic-15	LATAM Airlines Group SA	DE000CZ4YBD0	Call	EUR	12.00	0.500	EUR	5.32	1.0867	0.00

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Warrant	18-dic-15	LATAM Airlines Group SA	DE000CZ4YBE8	Call	EUR	14.00	0.500	EUR	5.32	1.0867	0.00
Warrant	18-dic-15	LVMH	DE000CZ4YVF3	Call	EUR	180.00	0.050	EUR	145.00	1.0000	0.00
Warrant	18-dic-15	Mapfre	DE000CZ4YSB8	Call	EUR	3.50	0.500	EUR	2.37	1.0000	0.00
Warrant	18-dic-15	Mapfre	DE000CZ4YSC6	Call	EUR	4.00	0.500	EUR	2.37	1.0000	0.00
Warrant	18-dic-15	Mediaset Espana Comunicacion SA.	DE000CZ4YTH3	Call	EUR	12.97	0.501	EUR	10.24	1.0000	0.00
Warrant	18-dic-15	Melia Hotels International SA	DE000CZ4YTJ9	Call	EUR	14.00	0.500	EUR	12.18	1.0000	0.00
Warrant	18-dic-15	Melia Hotels International SA	DE000CZ4Z221	Call	EUR	16.00	0.500	EUR	12.18	1.0000	0.00
Warrant	18-dic-15	MercadoLibre Inc	DE000CZ4YBF5	Call	EUR	130.00	0.020	EUR	111.56	1.0867	0.00
Warrant	18-dic-15	MercadoLibre Inc	DE000CZ4YBG3	Call	EUR	150.00	0.020	EUR	111.56	1.0867	0.00
Warrant	18-dic-15	MercadoLibre Inc	DE000CZ4YBH1	Call	EUR	170.00	0.020	EUR	111.56	1.0867	0.00
Warrant	18-dic-15	Microsoft	DE000CZ4YMV9	Call	EUR	45.00	0.200	EUR	54.13	1.0867	1.68
Warrant	18-dic-15	Microsoft	DE000CZ4YMW7	Call	EUR	55.00	0.200	EUR	54.13	1.0867	0.00
Warrant	18-dic-15	Microsoft	DE000CZ4YMX5	Put	EUR	40.00	0.200	EUR	54.13	1.0867	0.00
Warrant	18-dic-15	Nasdaq-100 Index(R)	DE000CZ4YCC0	Call	EUR	4,200.00	0.005	EUR	4,514.83	1.0867	1.45
Warrant	18-dic-15	Nasdaq-100 Index(R)	DE000CZ4YCG1	Call	EUR	4,600.00	0.005	EUR	4,514.83	1.0867	0.00
Warrant	18-dic-15	Nasdaq-100 Index(R)	DE000CZ4Y CJ5	Put	EUR	4,000.00	0.005	EUR	4,514.83	1.0867	0.00
Warrant	18-dic-15	Nasdaq-100 Index(R)	DE000CZ4YNB9	Call	EUR	4,800.00	0.005	EUR	4,514.83	1.0867	0.00
Warrant	18-dic-15	NH Hoteles	DE000CZ4YTK7	Call	EUR	6.00	1.000	EUR	5.02	1.0000	0.00
Warrant	18-dic-15	Obrascon Huarte Lain	DE000CZ4YJF8	Call	EUR	14.93	0.168	EUR	5.47	1.0000	0.00
Warrant	18-dic-15	Obrascon Huarte Lain	DE000CZ4YTL5	Call	EUR	13.73	0.168	EUR	5.47	1.0000	0.00
Warrant	18-dic-15	Obrascon Huarte Lain	DE000CZ4Z262	Call	EUR	8.96	0.168	EUR	5.47	1.0000	0.00
Warrant	18-dic-15	Obrascon Huarte Lain	DE000CZ4Z288	Call	EUR	10.15	0.168	EUR	5.47	1.0000	0.00

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Warrant	18-dic-15	Pharma Mar S.A.	DE000CZ4YUK5	Call	EUR	4.25	0.500	EUR	2.84	1.0000	0.00
Warrant	18-dic-15	Pharma Mar S.A.	DE000CZ4YUM1	Call	EUR	4.75	0.500	EUR	2.84	1.0000	0.00
Warrant	18-dic-15	Pharma Mar S.A.	DE000CZ4YUP4	Call	EUR	5.25	0.500	EUR	2.84	1.0000	0.00
Warrant	18-dic-15	Red Electrica Corporacion SA	DE000CZ4YTN1	Call	EUR	91.00	0.200	EUR	78.39	1.0000	0.00
Warrant	18-dic-15	Red Electrica Corporacion SA	DE000CZ4Z2B8	Call	EUR	80.00	0.100	EUR	78.39	1.0000	0.00
Warrant	18-dic-15	Repsol SA	DE000CZ4Y745	Call	EUR	17.00	0.200	EUR	10.72	1.0000	0.00
Warrant	18-dic-15	Repsol SA	DE000CZ4Y760	Call	EUR	18.00	0.200	EUR	10.72	1.0000	0.00
Warrant	18-dic-15	Repsol SA	DE000CZ4Y786	Call	EUR	19.00	0.200	EUR	10.72	1.0000	0.00
Warrant	18-dic-15	Repsol SA	DE000CZ4Y7A0	Put	EUR	16.00	0.200	EUR	10.72	1.0000	1.06
Warrant	18-dic-15	Repsol SA	DE000CZ4YJJ0	Call	EUR	16.00	0.200	EUR	10.72	1.0000	0.00
Warrant	18-dic-15	Repsol SA	DE000CZ4YTQ4	Call	EUR	20.00	0.200	EUR	10.72	1.0000	0.00
Warrant	18-dic-15	Repsol SA	DE000CZ4YTR2	Call	EUR	21.00	0.200	EUR	10.72	1.0000	0.00
Warrant	18-dic-15	Repsol SA	DE000CZ4YTS0	Put	EUR	17.00	0.200	EUR	10.72	1.0000	1.26
Warrant	18-dic-15	Repsol SA	DE000CZ4Z2L7	Put	EUR	15.00	0.200	EUR	10.72	1.0000	0.86
Warrant	18-dic-15	Repsol SA	DE000CZ4ZFR8	Call	EUR	14.00	0.200	EUR	10.72	1.0000	0.00
Warrant	18-dic-15	S&P 500	DE000CZ4YCL1	Call	EUR	2,200.00	0.010	EUR	2,005.55	1.0867	0.00
Warrant	18-dic-15	S&P 500	DE000CZ4YCN7	Call	EUR	2,300.00	0.010	EUR	2,005.55	1.0867	0.00
Warrant	18-dic-15	S&P 500	DE000CZ4YCP2	Put	EUR	1,900.00	0.010	EUR	2,005.55	1.0867	0.00
Warrant	18-dic-15	Sacyr S.A.	DE000CZ4YTT8	Call	EUR	3.88	0.515	EUR	1.90	1.0000	0.00
Warrant	18-dic-15	Sacyr S.A.	DE000CZ4YTU6	Call	EUR	4.37	0.515	EUR	1.90	1.0000	0.00
Warrant	18-dic-15	Sacyr S.A.	DE000CZ4YTV4	Call	EUR	4.85	0.515	EUR	1.90	1.0000	0.00
Warrant	18-dic-15	Sacyr S.A.	DE000CZ4Z2N3	Call	EUR	3.50	0.500	EUR	1.90	1.0000	0.00

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Warrant	18-dic-15	Sanofi SA	DE000CZ4YVG1	Call	EUR	100.00	0.100	EUR	78.75	1.0000	0.00
Warrant	18-dic-15	Sanofi SA	DE000CZ4YVJ5	Call	EUR	110.00	0.100	EUR	78.75	1.0000	0.00
Warrant	18-dic-15	Sanofi SA	DE000CZ4YVK3	Put	EUR	90.00	0.100	EUR	78.75	1.0000	1.13
Warrant	18-dic-15	Santander Mexico Financial Group SAB de CV	DE000CZ4YBM1	Call	EUR	10.00	0.500	EUR	8.69	1.0867	0.00
Warrant	18-dic-15	Santander Mexico Financial Group SAB de CV	DE000CZ4YBN9	Call	EUR	12.00	0.500	EUR	8.69	1.0867	0.00
Warrant	18-dic-15	Santander Mexico Financial Group SAB de CV	DE000CZ4YBP4	Call	EUR	14.00	0.500	EUR	8.69	1.0867	0.00
Warrant	18-dic-15	Siemens AG	DE000CZ4YVL1	Call	EUR	100.00	0.050	EUR	89.03	1.0000	0.00
Warrant	18-dic-15	Siemens AG	DE000CZ4YVM9	Call	EUR	110.00	0.050	EUR	89.03	1.0000	0.00
Warrant	18-dic-15	Siemens AG	DE000CZ4YVN7	Put	EUR	90.00	0.050	EUR	89.03	1.0000	0.05
Warrant	18-dic-15	Silver	DE000CZ4YD43	Call	EUR	16.00	0.200	EUR	13.82	1.0838	0.00
Warrant	18-dic-15	Silver	DE000CZ4YD68	Call	EUR	18.00	0.200	EUR	13.82	1.0838	0.00
Warrant	18-dic-15	Silver	DE000CZ4YD84	Call	EUR	20.00	0.200	EUR	13.82	1.0838	0.00
Warrant	18-dic-15	Silver	DE000CZ4YDA2	Put	EUR	14.00	0.200	EUR	13.82	1.0838	0.03
Warrant	18-dic-15	Sociedad Quimica y Minera de Chile SA	DE000CZ4YBQ2	Call	EUR	24.00	0.200	EUR	17.14	1.0867	0.00
Warrant	18-dic-15	Sociedad Quimica y Minera de Chile SA	DE000CZ4YBR0	Call	EUR	28.00	0.200	EUR	17.14	1.0867	0.00
Warrant	18-dic-15	Sociedad Quimica y Minera de Chile SA	DE000CZ4YBS8	Call	EUR	32.00	0.200	EUR	17.14	1.0867	0.00
Warrant	18-dic-15	Societe Generale	DE000CZ4YVP2	Call	EUR	40.00	0.100	EUR	42.92	1.0000	0.29
Warrant	18-dic-15	Societe Generale	DE000CZ4YVQ0	Call	EUR	50.00	0.100	EUR	42.92	1.0000	0.00
Warrant	18-dic-15	Societe Generale	DE000CZ4YVR8	Put	EUR	35.00	0.100	EUR	42.92	1.0000	0.00
Warrant	18-dic-15	Solaria Energia	DE000CZ4YTW2	Call	EUR	1.00	1.000	EUR	0.72	1.0000	0.00

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Warrant	18-dic-15	Tecnicas Reunidas	DE000CZ4YTX0	Call	EUR	44.00	0.100	EUR	34.27	1.0000	0.00
Warrant	18-dic-15	Tecnicas Reunidas	DE000CZ4YTY8	Call	EUR	48.00	0.100	EUR	34.27	1.0000	0.00
Warrant	18-dic-15	Telefonica	DE000CZ08C80	Call	EUR	9.89	0.506	EUR	10.38	1.0000	0.25
Warrant	18-dic-15	Telefonica	DE000CZ08CJ8	Call	EUR	10.88	0.506	EUR	10.38	1.0000	0.00
Warrant	18-dic-15	Telefonica	DE000CZ08CV3	Call	EUR	11.86	0.506	EUR	10.38	1.0000	0.00
Warrant	18-dic-15	Telefonica	DE000CZ08D48	Call	EUR	13.84	0.506	EUR	10.38	1.0000	0.00
Warrant	18-dic-15	Telefonica	DE000CZ4WP25	Put	EUR	10.88	0.506	EUR	10.38	1.0000	0.26
Warrant	18-dic-15	Telefonica	DE000CZ4YK10	Call	EUR	12.85	0.506	EUR	10.38	1.0000	0.00
Warrant	18-dic-15	Telefonica	DE000CZ4YKS9	Put	EUR	11.86	0.506	EUR	10.38	1.0000	0.75
Warrant	18-dic-15	Telefonica	DE000CZ4Z3A8	Call	EUR	15.00	0.500	EUR	10.38	1.0000	0.00
Warrant	18-dic-15	Total	DE000CZ4YVS6	Call	EUR	45.00	0.200	EUR	42.01	1.0000	0.00
Warrant	18-dic-15	Total	DE000CZ4YVT4	Call	EUR	55.00	0.200	EUR	42.01	1.0000	0.00
Warrant	18-dic-15	Total	DE000CZ4YVU2	Put	EUR	40.00	0.200	EUR	42.01	1.0000	0.00
Warrant	18-dic-15	Twitter Inc	DE000CZ4YMY3	Call	EUR	50.00	0.100	EUR	22.99	1.0867	0.00
Warrant	18-dic-15	Twitter Inc	DE000CZ4YMZ0	Call	EUR	60.00	0.100	EUR	22.99	1.0867	0.00
Warrant	18-dic-15	Vinci	DE000CZ4YVV0	Call	EUR	60.00	0.200	EUR	58.40	1.0000	0.00
Warrant	18-dic-15	Viscofan	DE000CZ4YUF5	Call	EUR	62.00	0.100	EUR	56.59	1.0000	0.00
Warrant	18-dic-15	Viscofan	DE000CZ4YUJ7	Call	EUR	66.00	0.100	EUR	56.59	1.0000	0.00
Warrant	18-dic-15	Walt Disney Co	DE000CZ4YN09	Call	EUR	110.00	0.100	EUR	107.72	1.0867	0.00
Warrant	18-dic-15	Walt Disney Co	DE000CZ4YN25	Call	EUR	120.00	0.100	EUR	107.72	1.0867	0.00
Warrant	18-dic-15	Walt Disney Co	DE000CZ4YN33	Call	EUR	130.00	0.100	EUR	107.72	1.0867	0.00
Warrant	18-dic-15	Yahoo!	DE000CZ4YN41	Call	EUR	45.00	0.100	EUR	32.95	1.0867	0.00



Warrant	18-dic-15	Yahoo!	DE000CZ4YN66	Call	EUR	50.00	0.100	EUR	32.95	1.0867	0.00
Warrant	18-dic-15	Yahoo!	DE000CZ4YN74	Call	EUR	55.00	0.100	EUR	32.95	1.0867	0.00
Warrant	18-dic-15	Yahoo!	DE000CZ4YN82	Put	EUR	40.00	0.100	EUR	32.95	1.0867	0.65
Warrant	18-dic-15	YPF SA ADR	DE000CZ4YC02	Call	EUR	25.00	0.500	EUR	15.83	1.0867	0.00
Warrant	18-dic-15	YPF SA ADR	DE000CZ4YC10	Call	EUR	30.00	0.500	EUR	15.83	1.0867	0.00
Warrant	18-dic-15	YPF SA ADR	DE000CZ4YC28	Call	EUR	35.00	0.500	EUR	15.83	1.0867	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-Dic- 2015
Commerzbank AG