

VENCIMIENTO DE WARRANTS EMITIDOS POR COMMERZBANK AG

Vencimiento 16 Junio 2010

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 - CGE 06.10	Alcatel-Lucent	A7728	DE000CM4ZNH8	16-jun-10	Call	EUR 2.50	1.000	EUR 2.24	1.0000	0.00
COBA - CGE 06.10	Alcatel-Lucent	A7730	DE000CM4ZNK2	16-jun-10	Put	EUR 2.50	1.000	EUR 2.24	1.0000	0.26
COBA - CGE 06.10	Alcatel-Lucent	A7729	DE000CM4ZNJ4	16-jun-10	Call	EUR 3.00	1.000	EUR 2.24	1.0000	0.00
COBA - MT 06.10	ArcelorMittal	A7736	DE000CM4ZNR7	16-jun-10	Put	EUR 25.00	0.200	EUR 24.95	1.0000	0.01
COBA - MT 06.10	ArcelorMittal	A7734	DE000CM4ZNP1	16-jun-10	Call	EUR 30.00	0.200	EUR 24.95	1.0000	0.00
COBA - MT 06.10	ArcelorMittal	A7735	DE000CM4ZNO9	16-jun-10	Call	EUR 35.00	0.200	EUR 24.95	1.0000	0.00
COBA - AXA 06.10	Axa	A7737	DE000CM4ZNS5	16-jun-10	Call	EUR 16.00	0.500	EUR 13.96	1.0000	0.00
COBA - AXA 06.10	Axa	A7738	DE000CM4ZNT3	16-jun-10	Call	EUR 20.00	0.500	EUR 13.96	1.0000	0.00
COBA - BARC 06.10	Barclays PLC	A7741	DE000CM4ZNW7	16-jun-10	Put	GBP 2.50	1.000	GBP 3.05	0.8310	0.00
COBA - BARC 06.10	Barclays PLC	A7739	DE000CM4ZNU1	16-jun-10	Call	GBP 3.00	1.000	GBP 3.05	0.8310	0.06
COBA - BARC 06.10	Barclays PLC	A7740	DE000CM4ZNV9	16-jun-10	Call	GBP 4.00	1.000	GBP 3.05	0.8310	0.00
COBA - BNP 06.10	BNP Paribas	A7744	DE000CM4ZNZ0	16-jun-10	Put	EUR 50.00	0.100	EUR 49.34	1.0000	0.07
COBA - BNP 06.10	BNP Paribas	A7742	DE000CM4ZNX5	16-jun-10	Call	EUR 55.00	0.100	EUR 49.34	1.0000	0.00
COBA - BNP 06.10	BNP Paribas	A7743	DE000CM4ZNY3	16-jun-10	Call	EUR 65.00	0.100	EUR 49.34	1.0000	0.00
COBA - DBK 06.10	Deutsche Bank	A7754	DE000CM4ZPK7	16-jun-10	Put	EUR 40.00	0.100	EUR 49.93	1.0000	0.00
COBA - DBK 06.10	Deutsche Bank	A7752	DE000CM4ZPH3	16-jun-10	Call	EUR 50.00	0.100	EUR 49.93	1.0000	0.00
COBA - DBK 06.10	Deutsche Bank	A7753	DE000CM4ZPJ9	16-jun-10	Call	EUR 60.00	0.100	EUR 49.93	1.0000	0.00
COBA - DTE 06.10	Deutsche Telekom	A7757	DE000CM4ZPN1	16-jun-10	Put	EUR 8.00	0.500	EUR 9.61	1.0000	0.00
COBA - DTE 06.10	Deutsche Telekom	A7755	DE000CM4ZPL5	16-jun-10	Call	EUR 10.00	0.500	EUR 9.61	1.0000	0.00
COBA - DTE 06.10	Deutsche Telekom	A7756	DE000CM4ZPM3	16-jun-10	Call	EUR 12.00	0.500	EUR 9.61	1.0000	0.00
COBA - SX5E 06.10	Dow Jones EURO STOXX 50	A7873	DE000CM4ZUJ9	16-jun-10	Put	EUR 2,500.00	0.002	EUR 2718.73	1.0000	0.00
COBA - SX5E 06.10	Dow Jones EURO STOXX 50	A7876	DE000CM4ZUM3	16-jun-10	Put	EUR 2,800.00	0.002	EUR 2718.73	1.0000	0.16
COBA - SX5E 06.10	Dow Jones EURO STOXX 50	A7870	DE000CM4ZUF7	16-jun-10	Call	EUR 3,000.00	0.002	EUR 2718.73	1.0000	0.00
COBA - SX5E 06.10	Dow Jones EURO STOXX 50	A7872	DE000CM4ZUH3	16-jun-10	Call	EUR 3,300.00	0.002	EUR 2718.73	1.0000	0.00

Nombre	Subyacente	Código SIBE	ISIN	Vencimiento	Put/Call	Strike	Ratio	Precio liquidación	FX-Rate	Importe liquidación
COBA - DJIA 06.10	Dow Jones Industrial	A7884	DE000CM4ZUV4	16-jun-10	Put	USD 11,000.00	0.001	USD 10409.46	1.2306	0.48
COBA - DJIA 06.10	Dow Jones Industrial	A7880	DE000CM4ZUR2	16-jun-10	Call	USD 11,500.00	0.001	USD 10409.46	1.2306	0.00
COBA - DJIA 06.10	Dow Jones Industrial	A7877	DE000CM4ZUN1	16-jun-10	Call	USD 9,500.00	0.001	USD 10409.46	1.2306	0.74
COBA - EDF 06.10	Electricite de France	A7758	DE000CM4ZPP6	16-jun-10	Call	EUR 40.00	0.100	EUR 35.45	1.0000	0.00
COBA - EDF 06.10	Electricite de France	A7760	DE000CM4ZPR2	16-jun-10	Put	EUR 40.00	0.100	EUR 35.45	1.0000	0.46
COBA - EDF 06.10	Electricite de France	A7759	DE000CM4ZPQ4	16-jun-10	Call	EUR 50.00	0.100	EUR 35.45	1.0000	0.00
COBA - FTE 06.10	France Telecom	A7761	DE000CM4ZPS0	16-jun-10	Call	EUR 17.00	0.200	EUR 15.50	1.0000	0.00
COBA - FTE 06.10	France Telecom	A7764	DE000CM4ZPV4	16-jun-10	Put	EUR 17.00	0.200	EUR 15.50	1.0000	0.30
COBA - FTE 06.10	France Telecom	A7762	DE000CM4ZPT8	16-jun-10	Call	EUR 19.00	0.200	EUR 15.50	1.0000	0.00
COBA - FTE 06.10	France Telecom	A7763	DE000CM4ZPU6	16-jun-10	Call	EUR 21.00	0.200	EUR 15.50	1.0000	0.00
COBA - IBEX 06.10	IBEX	A6043	DE000CM4YZK9	16-jun-10	Call	EUR 10,000.00	0.001	EUR 9683.30	1.0000	0.00
COBA - IBEX 06.10	IBEX	A6082	DE000CM4ZBA8	16-jun-10	Put	EUR 10,000.00	0.001	EUR 9683.30	1.0000	0.32
COBA - IBEX 06.10	IBEX	A9712	DE000CM4ZYA0	16-jun-10	Call	EUR 10,250.00	0.001	EUR 9683.30	1.0000	0.00
COBA - IBEX 06.10	IBEX	A9772	DE000CM5AAN3	16-jun-10	Put	EUR 10,250.00	0.001	EUR 9683.30	1.0000	0.57
COBA - IBEX 06.10	IBEX	A6046	DE000CM4YZN3	16-jun-10	Call	EUR 10,500.00	0.001	EUR 9683.30	1.0000	0.00
COBA - IBEX 06.10	IBEX	A7842	DE000CM4ZTB8	16-jun-10	Put	EUR 10,500.00	0.001	EUR 9683.30	1.0000	0.82
COBA - IBEX 06.10	IBEX	A9719	DE000CM4ZYH5	16-jun-10	Call	EUR 10,750.00	0.001	EUR 9683.30	1.0000	0.00
COBA - IBEX 06.10	IBEX	A9778	DE000CM5AAU8	16-jun-10	Put	EUR 10,750.00	0.001	EUR 9683.30	1.0000	1.07
COBA - IBEX 06.10	IBEX	A6048	DE000CM4YZQ6	16-jun-10	Call	EUR 11,000.00	0.001	EUR 9683.30	1.0000	0.00
COBA - IBEX 06.10	IBEX	A6087	DE000CM4ZBF7	16-jun-10	Put	EUR 11,000.00	0.001	EUR 9683.30	1.0000	1.32
COBA - IBEX 06.10	IBEX	A9725	DE000CM4ZYP8	16-jun-10	Call	EUR 11,250.00	0.001	EUR 9683.30	1.0000	0.00
COBA - IBEX 06.10	IBEX	A9783	DE000CM5AAZ7	16-jun-10	Put	EUR 11,250.00	0.001	EUR 9683.30	1.0000	1.57
COBA - IBEX 06.10	IBEX	A6051	DE000CM4YZT0	16-jun-10	Call	EUR 11,500.00	0.001	EUR 9683.30	1.0000	0.00
COBA - IBEX 06.10	IBEX	A6092	DE000CM4ZBL5	16-jun-10	Put	EUR 11,500.00	0.001	EUR 9683.30	1.0000	1.82
COBA - IBEX 06.10	IBEX	A9731	DE000CM4ZYZV6	16-jun-10	Call	EUR 11,750.00	0.001	EUR 9683.30	1.0000	0.00
COBA - IBEX 06.10	IBEX	A9789	DE000CM5ABF7	16-jun-10	Put	EUR 11,750.00	0.001	EUR 9683.30	1.0000	2.07
COBA - IBEX 06.10	IBEX	A6055	DE000CM4YZX2	16-jun-10	Call	EUR 12,000.00	0.001	EUR 9683.30	1.0000	0.00
COBA - IBEX 06.10	IBEX	A7855	DE000CM4ZTQ6	16-jun-10	Put	EUR 12,000.00	0.001	EUR 9683.30	1.0000	2.32
COBA - IBEX 06.10	IBEX	A9736	DE000CM4ZZA7	16-jun-10	Call	EUR 12,250.00	0.001	EUR 9683.30	1.0000	0.00
COBA - IBEX 06.10	IBEX	A6062	DE000CM4ZAE2	16-jun-10	Call	EUR 12,500.00	0.001	EUR 9683.30	1.0000	0.00
COBA - IBEX 06.10	IBEX	A6096	DE000CM4ZBQ4	16-jun-10	Put	EUR 12,500.00	0.001	EUR 9683.30	1.0000	2.82
COBA - IBEX 06.10	IBEX	A9741	DE000CM4ZZF6	16-jun-10	Call	EUR 12,750.00	0.001	EUR 9683.30	1.0000	0.00
COBA - IBEX 06.10	IBEX	A6067	DE000CM4ZAK9	16-jun-10	Call	EUR 13,000.00	0.001	EUR 9683.30	1.0000	0.00

Nombre	Subyacente	Código SIBE	ISIN	Vencimiento	Put/Call	Strike	Ratio	Precio liquidación	FX-Rate	Importe liquidación
COBA - IBEX 06.10	IBEX	A7863	DE000CM4ZTY0	16-jun-10	Put	EUR 13,000.00	0.001	EUR 9683.30	1.0000	3.32
COBA - IBEX 06.10	IBEX	A6073	DE000CM4ZAR4	16-jun-10	Call	EUR 13,500.00	0.001	EUR 9683.30	1.0000	0.00
COBA - IBEX 06.10	IBEX	A7867	DE000CM4ZUC4	16-jun-10	Put	EUR 13,500.00	0.001	EUR 9683.30	1.0000	3.82
COBA - IBEX 06.10	IBEX	A6074	DE000CM4ZAS2	16-jun-10	Call	EUR 14,000.00	0.001	EUR 9683.30	1.0000	0.00
COBA - IBEX 06.10	IBEX	A7868	DE000CM4ZUD2	16-jun-10	Put	EUR 14,000.00	0.001	EUR 9683.30	1.0000	4.32
COBA - IBEX 06.10	IBEX	A9687	DE000CM4ZWZ1	16-jun-10	Call	EUR 8,500.00	0.001	EUR 9683.30	1.0000	1.18
COBA - IBEX 06.10	IBEX	A9749	DE000CM4ZZP5	16-jun-10	Put	EUR 8,500.00	0.001	EUR 9683.30	1.0000	0.00
COBA - IBEX 06.10	IBEX	A9692	DE000CM4ZXE4	16-jun-10	Call	EUR 9,000.00	0.001	EUR 9683.30	1.0000	0.68
COBA - IBEX 06.10	IBEX	A9756	DE000CM4ZZW1	16-jun-10	Put	EUR 9,000.00	0.001	EUR 9683.30	1.0000	0.00
COBA - IBEX 06.10	IBEX	A9697	DE000CM4ZXK1	16-jun-10	Call	EUR 9,250.00	0.001	EUR 9683.30	1.0000	0.43
COBA - IBEX 06.10	IBEX	A9758	DE000CM4ZZY7	16-jun-10	Put	EUR 9,250.00	0.001	EUR 9683.30	1.0000	0.00
COBA - IBEX 06.10	IBEX	A6079	DE000CM4ZAX2	16-jun-10	Put	EUR 9,500.00	0.001	EUR 9683.30	1.0000	0.00
COBA - IBEX 06.10	IBEX	A9702	DE000CM4ZXQ8	16-jun-10	Call	EUR 9,500.00	0.001	EUR 9683.30	1.0000	0.18
COBA - IBEX 06.10	IBEX	A9707	DE000CM4ZXV8	16-jun-10	Call	EUR 9,750.00	0.001	EUR 9683.30	1.0000	0.00
COBA - IBEX 06.10	IBEX	A9767	DE000CM5AAH5	16-jun-10	Put	EUR 9,750.00	0.001	EUR 9683.30	1.0000	0.07
COBA - INN 06.10	ING	A7772	DE000CM4ZQD0	16-jun-10	Put	EUR 6.00	0.500	EUR 6.80	1.0000	0.00
COBA - INN 06.10	ING	A7769	DE000CM4ZQA6	16-jun-10	Call	EUR 7.00	0.500	EUR 6.80	1.0000	0.00
COBA - INN 06.10	ING	A7771	DE000CM4ZQC2	16-jun-10	Call	EUR 9.00	0.500	EUR 6.80	1.0000	0.00
COBA - NDX 06.10	Nasdaq-100 Index(R)	A7890	DE000CM4ZVB4	16-jun-10	Put	USD 1,600.00	0.050	USD 1905.31	1.2306	0.00
COBA - NDX 06.10	Nasdaq-100 Index(R)	A7886	DE000CM4ZUX0	16-jun-10	Call	USD 1,800.00	0.050	USD 1905.31	1.2306	4.28
COBA - NDX 06.10	Nasdaq-100 Index(R)	A7892	DE000CM4ZVD0	16-jun-10	Put	USD 1,800.00	0.050	USD 1905.31	1.2306	0.00
COBA - NDX 06.10	Nasdaq-100 Index(R)	A7888	DE000CM4ZUZ5	16-jun-10	Call	USD 2,000.00	0.050	USD 1905.31	1.2306	0.00
COBA - PHI1 06.10	Philips	A7773	DE000CM4ZQE8	16-jun-10	Call	EUR 18.00	0.200	EUR 26.21	1.0000	1.64
COBA - PHI1 06.10	Philips	A7776	DE000CM4ZQH1	16-jun-10	Put	EUR 18.00	0.200	EUR 26.21	1.0000	0.00
COBA - PHI1 06.10	Philips	A7774	DE000CM4ZQF5	16-jun-10	Call	EUR 20.00	0.200	EUR 26.21	1.0000	1.24
COBA - PHI1 06.10	Philips	A7775	DE000CM4ZQG3	16-jun-10	Call	EUR 24.00	0.200	EUR 26.21	1.0000	0.44
COBA - SAS 06.10	Sanofi-Aventis	A7790	DE000CM4ZQX8	16-jun-10	Put	EUR 45.00	0.100	EUR 51.35	1.0000	0.00
COBA - SAS 06.10	Sanofi-Aventis	A7788	DE000CM4ZQV2	16-jun-10	Call	EUR 50.00	0.100	EUR 51.35	1.0000	0.14
COBA - SAS 06.10	Sanofi-Aventis	A7789	DE000CM4ZQW0	16-jun-10	Call	EUR 65.00	0.100	EUR 51.35	1.0000	0.00
COBA - SOG 06.10	Societe Generale	A7793	DE000CM4ZRA4	16-jun-10	Put	EUR 40.00	0.200	EUR 36.16	1.0000	0.77
COBA - SOG 06.10	Societe Generale	A7791	DE000CM4ZQY6	16-jun-10	Call	EUR 50.00	0.200	EUR 36.16	1.0000	0.00
COBA - SOG 06.10	Societe Generale	A7792	DE000CM4ZQZ3	16-jun-10	Call	EUR 60.00	0.200	EUR 36.16	1.0000	0.00
COBA - TOTB 06.10	Total	A7796	DE000CM4ZRD8	16-jun-10	Put	EUR 35.00	0.200	EUR 40.36	1.0000	0.00

Nombre	Subyacente	Código SIBE	ISIN	Vencimiento	Put/Call	Strike	Ratio	Precio liquidación	FX-Rate	Importe liquidación
COBA - TOTB 06.10	Total	A7794	DE000CM4ZRB2	16-jun-10	Call	EUR 45.00	0.200	EUR 40.36	1.0000	0.00
COBA - TOTB 06.10	Total	A7795	DE000CM4ZRC0	16-jun-10	Call	EUR 55.00	0.200	EUR 40.36	1.0000	0.00
COBA - VLL 06.10	Vallourec	A7799	DE000CM4ZRG1	16-jun-10	Put	EUR 100.00	0.020	EUR 150.40	1.0000	0.00
COBA - VLL 06.10	Vallourec	A7797	DE000CM4ZRE6	16-jun-10	Call	EUR 110.00	0.020	EUR 150.40	1.0000	0.81
COBA - VLL 06.10	Vallourec	A7798	DE000CM4ZRF3	16-jun-10	Call	EUR 140.00	0.020	EUR 150.40	1.0000	0.21

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, 16 de Junio 2010
Commerzbank AG