

VENCIMIENTO DE WARRANTS EMITIDOS POR COMMERZBANK AG Vencimiento 19-Oct-2012

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

Nombre	Subyacente	ISIN	Codigo SIBE	Vencimiento	Put/ Call	Strike	Ratio	Precio liquidación	FX-Rate	Importe liquidación
COBA - IBEX 10.12	IBEX	DE000CM3XA12	C5534	19-oct-12	Call	EUR 8,000.00	0.001	EUR 7913.40	1.00	€ 0.00
COBA - IBEX 10.12	IBEX	DE000CM3XA87	C5541	19-oct-12	Call	EUR 8,250.00	0.001	EUR 7913.40	1.00	€ 0.00
COBA - IBEX 10.12	IBEX	DE000CM3XB37	C5546	19-oct-12	Call	EUR 8,500.00	0.001	EUR 7913.40	1.00	€ 0.00
COBA - IBEX 10.12	IBEX	DE000CM3XB94	C5552	19-oct-12	Call	EUR 9,000.00	0.001	EUR 7913.40	1.00	€ 0.00
COBA - IBEX 10.12	IBEX	DE000CM3XC77	C5560	19-oct-12	Put	EUR 6,500.00	0.001	EUR 7913.40	1.00	€ 0.00
COBA - IBEX 10.12	IBEX	DE000CM3XD19	C5564	19-oct-12	Put	EUR 7,000.00	0.001	EUR 7913.40	1.00	€ 0.00
COBA - IBEX 10.12	IBEX	DE000CM3XD68	C5569	19-oct-12	Put	EUR 7,250.00	0.001	EUR 7913.40	1.00	€ 0.00
COBA - IBEX 10.12	IBEX	DE000CM3XE18	C5574	19-oct-12	Put	EUR 7,500.00	0.001	EUR 7913.40	1.00	€ 0.00
COBA - IBEX 10.12	IBEX	DE000CM3XE67	C5579	19-oct-12	Put	EUR 7,750.00	0.001	EUR 7913.40	1.00	€ 0.00
COBA - IBEX 10.12	IBEX	DE000CM3XF17	C5584	19-oct-12	Put	EUR 8,000.00	0.001	EUR 7913.40	1.00	€ 0.09
COBA - IBEX 10.12	IBEX	DE000CM3XF90	C5592	19-oct-12	Put	EUR 8,250.00	0.001	EUR 7913.40	1.00	€ 0.34
COBA - IBEX 10.12	IBEX	DE000CM3XG40	C5597	19-oct-12	Put	EUR 8,500.00	0.001	EUR 7913.40	1.00	€ 0.59
COBA - BBV 10.12	BBVA	DE000CM3XN33	C5114	19-oct-12	Call	EUR 6.00	0.500	EUR 6.45	1.00	€ 0.22
COBA - BBV 10.12	BBVA	DE000CM3XN74	C5118	19-oct-12	Call	EUR 6.50	0.500	EUR 6.45	1.00	€ 0.00
COBA - BBV 10.12	BBVA	DE000CM3XP15	C5122	19-oct-12	Call	EUR 7.00	0.500	EUR 6.45	1.00	€ 0.00
COBA - BBV 10.12	BBVA	DE000CM3XP56	C5126	19-oct-12	Call	EUR 7.50	0.500	EUR 6.45	1.00	€ 0.00
COBA - BBV 10.12	BBVA	DE000CM3XP98	C5130	19-oct-12	Put	EUR 5.50	0.500	EUR 6.45	1.00	€ 0.00
COBA - BBV 10.12	BBVA	DE000CM3XQ30	C5134	19-oct-12	Put	EUR 6.00	0.500	EUR 6.45	1.00	€ 0.00
COBA - BBV 10.12	BBVA	DE000CM3XQ63	C5137	19-oct-12	Put	EUR 6.50	0.500	EUR 6.45	1.00	€ 0.03
COBA - BBV 10.12	BBVA	DE000CM3XR05	C5141	19-oct-12	Put	EUR 7.50	0.500	EUR 6.45	1.00	€ 0.53
COBA - SAN 10.12	Banco Santander SA	DE000CM3XT03	C5161	19-oct-12	Call	EUR 5.50	0.500	EUR 5.85	1.00	€ 0.18
COBA - SAN 10.12	Banco Santander SA	DE000CM3XT52	C5166	19-oct-12	Call	EUR 6.00	0.500	EUR 5.85	1.00	€ 0.00
COBA - SAN 10.12	Banco Santander SA	DE000CM3XU18	C5172	19-oct-12	Call	EUR 6.50	0.500	EUR 5.85	1.00	€ 0.00
COBA - SAN 10.12	Banco Santander SA	DE000CM3XU67	C5177	19-oct-12	Call	EUR 7.00	0.500	EUR 5.85	1.00	€ 0.00
COBA - SAN 10.12	Banco Santander SA	DE000CM3XV41	C5185	19-oct-12	Put	EUR 5.00	0.500	EUR 5.85	1.00	€ 0.00
COBA - SAN 10.12	Banco Santander SA	DE000CM3XW08	C5191	19-oct-12	Put	EUR 5.50	0.500	EUR 5.85	1.00	€ 0.00
COBA - SAN 10.12	Banco Santander SA	DE000CM3XW40	C5195	19-oct-12	Put	EUR 6.00	0.500	EUR 5.85	1.00	€ 0.08
COBA - IBEX 10.12	IBEX	DE000CM3X9E8	C5513	19-oct-12	Call	EUR 7,000.00	0.001	EUR 7913.40	1.00	€ 0.91

Nombre	Subyacente	ISIN	Codigo SIBE	Vencimiento	Put/ Call	Strike	Ratio	Precio liquidación	FX-Rate	Importe liquidación
COBA - IBEX 10.12	IBEX	DE000CM3X9K5	C5518	19-oct-12	Call	EUR 7,250.00	0.001	EUR 7913.40	1.00	€ 0.66
COBA - IBEX 10.12	IBEX	DE000CM3X9Q2	C5523	19-oct-12	Call	EUR 7,500.00	0.001	EUR 7913.40	1.00	€ 0.41
COBA - IBEX 10.12	IBEX	DE000CM3X9W0	C5529	19-oct-12	Call	EUR 7,750.00	0.001	EUR 7913.40	1.00	€ 0.16
COBA - IBEX 10.12	IBEX	DE000CM3YA60	C6875	19-oct-12	Put	EUR 5,750.00	0.001	EUR 7913.40	1.00	€ 0.00
COBA - IBEX 10.12	IBEX	DE000CM3YA94	C6878	19-oct-12	Put	EUR 6,000.00	0.001	EUR 7913.40	1.00	€ 0.00
COBA - IBEX 10.12	IBEX	DE000CM3YB44	C6883	19-oct-12	Put	EUR 6,250.00	0.001	EUR 7913.40	1.00	€ 0.00
COBA - BBV 10.12	BBVA	DE000CM3YF32	C6606	19-oct-12	Call	EUR 4.00	0.500	EUR 6.45	1.00	€ 1.22
COBA - BBV 10.12	BBVA	DE000CM3YF81	C6611	19-oct-12	Call	EUR 4.50	0.500	EUR 6.45	1.00	€ 0.97
COBA - BBV 10.12	BBVA	DE000CM3YG23	C6615	19-oct-12	Call	EUR 5.00	0.500	EUR 6.45	1.00	€ 0.72
COBA - BBV 10.12	BBVA	DE000CM3YH06	C6623	19-oct-12	Call	EUR 5.50	0.500	EUR 6.45	1.00	€ 0.47
COBA - BBV 10.12	BBVA	DE000CM3YH63	C6629	19-oct-12	Put	EUR 4.00	0.500	EUR 6.45	1.00	€ 0.00
COBA - BBV 10.12	BBVA	DE000CM3YJ38	C6636	19-oct-12	Put	EUR 4.50	0.500	EUR 6.45	1.00	€ 0.00
COBA - BBV 10.12	BBVA	DE000CM3YJ79	C6640	19-oct-12	Put	EUR 5.00	0.500	EUR 6.45	1.00	€ 0.00
COBA - SAN 10.12	Banco Santander SA	DE000CM3YL75	C6660	19-oct-12	Call	EUR 4.00	0.500	EUR 5.85	1.00	€ 0.93
COBA - SAN 10.12	Banco Santander SA	DE000CM3YM58	C6668	19-oct-12	Call	EUR 4.50	0.500	EUR 5.85	1.00	€ 0.68
COBA - SAN 10.12	Banco Santander SA	DE000CM3YM90	C6672	19-oct-12	Call	EUR 5.00	0.500	EUR 5.85	1.00	€ 0.43
COBA - SAN 10.12	Banco Santander SA	DE000CM3YN99	C6682	19-oct-12	Put	EUR 4.00	0.500	EUR 5.85	1.00	€ 0.00
COBA - SAN 10.12	Banco Santander SA	DE000CM3YP55	C6688	19-oct-12	Put	EUR 4.50	0.500	EUR 5.85	1.00	€ 0.00
COBA - TEF 10.12	Telefonica	DE000CM3YW49	C6757	19-oct-12	Call	EUR 9.00	0.500	EUR 10.60	1.00	€ 0.80
COBA - TEF 10.12	Telefonica	DE000CM3YX22	C6765	19-oct-12	Call	EUR 9.50	0.500	EUR 10.60	1.00	€ 0.55
COBA - TEF 10.12	Telefonica	DE000CM3YX71	C6770	19-oct-12	Call	EUR 10.00	0.500	EUR 10.60	1.00	€ 0.30
COBA - TEF 10.12	Telefonica	DE000CM3YY62	C6779	19-oct-12	Put	EUR 8.00	0.500	EUR 10.60	1.00	€ 0.00
COBA - TEF 10.12	Telefonica	DE000CM3YZ46	C6787	19-oct-12	Put	EUR 8.50	0.500	EUR 10.60	1.00	€ 0.00
COBA - TEF 10.12	Telefonica	DE000CM3YZ95	C6792	19-oct-12	Put	EUR 9.00	0.500	EUR 10.60	1.00	€ 0.00
COBA - TEF 10.12	Telefonica	DE000CM3Y3A8	C5343	19-oct-12	Call	EUR 12.00	0.500	EUR 10.60	1.00	€ 0.00
COBA - TEF 10.12	Telefonica	DE000CM3Y3G5	C5349	19-oct-12	Call	EUR 12.50	0.500	EUR 10.60	1.00	€ 0.00
COBA - TEF 10.12	Telefonica	DE000CM3Y3L5	C5353	19-oct-12	Call	EUR 13.00	0.500	EUR 10.60	1.00	€ 0.00
COBA - TEF 10.12	Telefonica	DE000CM3Y3V4	C5362	19-oct-12	Call	EUR 14.00	0.500	EUR 10.60	1.00	€ 0.00
COBA - TEF 10.12	Telefonica	DE000CM3Y338	C5336	19-oct-12	Call	EUR 11.00	0.500	EUR 10.60	1.00	€ 0.00
COBA - TEF 10.12	Telefonica	DE000CM3Y4C2	C5379	19-oct-12	Put	EUR 12.00	0.500	EUR 10.60	1.00	€ 0.70
COBA - TEF 10.12	Telefonica	DE000CM3Y4K5	C5386	19-oct-12	Put	EUR 14.00	0.500	EUR 10.60	1.00	€ 1.70
COBA - TEF 10.12	Telefonica	DE000CM3Y429	C5369	19-oct-12	Put	EUR 11.00	0.500	EUR 10.60	1.00	€ 0.20
COBA - TEF 10.12	Telefonica	DE000CM3Y486	C5375	19-oct-12	Put	EUR 11.50	0.500	EUR 10.60	1.00	€ 0.45
COBA - IBEX 10.12	IBEX	DE000CM3Y9M0	C6856	19-oct-12	Call	EUR 5,750.00	0.001	EUR 7913.40	1.00	€ 2.16
COBA - IBEX 10.12	IBEX	DE000CM3Y9S7	C6861	19-oct-12	Call	EUR 6,250.00	0.001	EUR 7913.40	1.00	€ 1.66
COBA - TEF 10.12	Telefonica	DE000CM3Z046	C6797	19-oct-12	Put	EUR 9.50	0.500	EUR 10.60	1.00	€ 0.00

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COBA - TEF 10.12	Telefonica	DE000CM3Z095	C6802	19-oct-12	Put	EUR 10.00	0.500	EUR 10.60	1.00	€ 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, 22 Oct 2012
Commerzbank AG