

VENCIMIENTO DE WARRANTS EMITIDOS POR COMMERZBANK AG

Vencimiento 16 - Mar - 2011

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

Nombre	Subyacente	Codigo SIBE	ISIN	Vencimiento	Put/Call	Strike	Ratio	Precio liquidación	FX-Rate	Importe liquidación
COBA - SX5E 03.11	Dow Jones EURO STOXX 50	B2933	DE000CM3SL08	16-mar-11	Call	EUR 2,500.00	0.002	EUR 2721.24	1.0000	0.44
COBA - SX5E 03.11	Dow Jones EURO STOXX 50	B2934	DE000CM3SL16	16-mar-11	Call	EUR 2,750.00	0.002	EUR 2721.24	1.0000	0.00
COBA - SX5E 03.11	Dow Jones EURO STOXX 50	B2935	DE000CM3SL24	16-mar-11	Call	EUR 3,000.00	0.002	EUR 2721.24	1.0000	0.00
COBA - SX5E 03.11	Dow Jones EURO STOXX 50	B2936	DE000CM3SL32	16-mar-11	Put	EUR 2,500.00	0.002	EUR 2721.24	1.0000	0.00
COBA - NDX 03.11	Nasdaq-100 Index(R)	B2937	DE000CM3SL40	16-mar-11	Call	USD 1,700.00	0.050	USD 2202.97	1.3889	18.11
COBA - NDX 03.11	Nasdaq-100 Index(R)	B2938	DE000CM3SL57	16-mar-11	Call	USD 1,800.00	0.050	USD 2202.97	1.3889	14.51
COBA - NDX 03.11	Nasdaq-100 Index(R)	B2939	DE000CM3SL65	16-mar-11	Call	USD 2,000.00	0.050	USD 2202.97	1.3889	7.31
COBA - NDX 03.11	Nasdaq-100 Index(R)	B2940	DE000CM3SL73	16-mar-11	Put	USD 1,800.00	0.050	USD 2202.97	1.3889	0.00
COBA - SPX 03.11	S&P 500	B2941	DE000CM3SL81	16-mar-11	Call	USD 1,000.00	0.010	USD 1256.88	1.3889	1.85
COBA - SPX 03.11	S&P 500	B2942	DE000CM3SL99	16-mar-11	Call	USD 1,050.00	0.010	USD 1256.88	1.3889	1.49
COBA - SPX 03.11	S&P 500	B2943	DE000CM3SM07	16-mar-11	Call	USD 1,100.00	0.010	USD 1256.88	1.3889	1.13
COBA - SPX 03.11	S&P 500	B2944	DE000CM3SM15	16-mar-11	Call	USD 1,150.00	0.010	USD 1256.88	1.3889	0.77
COBA - SPX 03.11	S&P 500	B2946	DE000CM3SM31	16-mar-11	Call	USD 1,175.00	0.010	USD 1256.88	1.3889	0.59
COBA - SPX 03.11	S&P 500	B2947	DE000CM3SM49	16-mar-11	Call	USD 1,200.00	0.010	USD 1256.88	1.3889	0.41
COBA - SPX 03.11	S&P 500	B2950	DE000CM3SM72	16-mar-11	Put	USD 1,000.00	0.010	USD 1256.88	1.3889	0.00
COBA - SPX 03.11	S&P 500	B2951	DE000CM3SM80	16-mar-11	Put	USD 1,050.00	0.010	USD 1256.88	1.3889	0.00
COBA - SPX 03.11	S&P 500	B2952	DE000CM3SM98	16-mar-11	Put	USD 1,100.00	0.010	USD 1256.88	1.3889	0.00
COBA - SPX 03.11	S&P 500	B2953	DE000CM3SN06	16-mar-11	Put	USD 1,150.00	0.010	USD 1256.88	1.3889	0.00
COBA - DTE 03.11	Deutsche Telekom	B2840	DE000CM3S9K2	16-mar-11	Call	EUR 10.00	0.500	EUR 9.62	1.0000	0.00
COBA - DTE 03.11	Deutsche Telekom	B2841	DE000CM3S9L0	16-mar-11	Call	EUR 11.00	0.500	EUR 9.62	1.0000	0.00
COBA - DTE 03.11	Deutsche Telekom	B2842	DE000CM3S9M8	16-mar-11	Put	EUR 9.00	0.500	EUR 9.62	1.0000	0.00
COBA - DAX 03.11	DAX 30	B3723	DE000CM3TE30	16-mar-11	Call	EUR 6,000.00	0.002	EUR 6513.84	1.0000	1.03
COBA - DAX 03.11	DAX 30	B3725	DE000CM3TE55	16-mar-11	Call	EUR 6,500.00	0.002	EUR 6513.84	1.0000	0.03
COBA - DAX 03.11	DAX 30	B3727	DE000CM3TE71	16-mar-11	Call	EUR 7,000.00	0.002	EUR 6513.84	1.0000	0.00
COBA - DAX 03.11	DAX 30	B3729	DE000CM3TE97	16-mar-11	Call	EUR 7,500.00	0.002	EUR 6513.84	1.0000	0.00
COBA - DAX 03.11	DAX 30	B3731	DE000CM3TF13	16-mar-11	Call	EUR 8,000.00	0.002	EUR 6513.84	1.0000	0.00

Nombre	Subyacente	Codigo SIBE	ISIN	Vencimiento	Put/Call	Strike	Ratio	Precio liquidación	FX-Rate	Importe liquidación
COBA - DAX 03.11	DAX 30	B3733	DE000CM3TF39	16-mar-11	Put	EUR 6,000.00	0.002	EUR 6513.84	1.0000	0.00
COBA - DAX 03.11	DAX 30	B3735	DE000CM3TF54	16-mar-11	Put	EUR 7,000.00	0.002	EUR 6513.84	1.0000	0.97
COBA - DBK 03.11	Deutsche Bank	B3656	DE000CM3T8N7	16-mar-11	Call	EUR 40.00	0.100	EUR 40.20	1.0000	0.02
COBA - DBK 03.11	Deutsche Bank	B3658	DE000CM3T8Q0	16-mar-11	Call	EUR 50.00	0.100	EUR 40.20	1.0000	0.00
COBA - IBEX 03.11	IBEX	B1557	DE000CM5BBD0	16-mar-11	Call	EUR 8,500.00	0.001	EUR 10092.60	1.0000	1.59
COBA - IBEX 03.11	IBEX	B1560	DE000CM5BBG3	16-mar-11	Call	EUR 9,000.00	0.001	EUR 10092.60	1.0000	1.09
COBA - IBEX 03.11	IBEX	B1563	DE000CM5BBK5	16-mar-11	Call	EUR 9,500.00	0.001	EUR 10092.60	1.0000	0.59
COBA - IBEX 03.11	IBEX	B1568	DE000CM5BBQ2	16-mar-11	Call	EUR 10,000.00	0.001	EUR 10092.60	1.0000	0.09
COBA - IBEX 03.11	IBEX	B1572	DE000CM5BBU4	16-mar-11	Call	EUR 10,250.00	0.001	EUR 10092.60	1.0000	0.00
COBA - IBEX 03.11	IBEX	B1575	DE000CM5BBX8	16-mar-11	Call	EUR 10,500.00	0.001	EUR 10092.60	1.0000	0.00
COBA - IBEX 03.11	IBEX	B1579	DE000CM5BCB2	16-mar-11	Call	EUR 10,750.00	0.001	EUR 10092.60	1.0000	0.00
COBA - IBEX 03.11	IBEX	B1582	DE000CM5BCE6	16-mar-11	Call	EUR 11,000.00	0.001	EUR 10092.60	1.0000	0.00
COBA - IBEX 03.11	IBEX	B1586	DE000CM5BCJ5	16-mar-11	Call	EUR 11,250.00	0.001	EUR 10092.60	1.0000	0.00
COBA - IBEX 03.11	IBEX	B1589	DE000CM5BCM9	16-mar-11	Call	EUR 11,500.00	0.001	EUR 10092.60	1.0000	0.00
COBA - IBEX 03.11	IBEX	B1590	DE000CM5BCN7	16-mar-11	Call	EUR 12,000.00	0.001	EUR 10092.60	1.0000	0.00
COBA - IBEX 03.11	IBEX	B1592	DE000CM5BCQ0	16-mar-11	Put	EUR 8,000.00	0.001	EUR 10092.60	1.0000	0.00
COBA - IBEX 03.11	IBEX	B1595	DE000CM5BCT4	16-mar-11	Put	EUR 8,500.00	0.001	EUR 10092.60	1.0000	0.00
COBA - IBEX 03.11	IBEX	B1598	DE000CM5BCW8	16-mar-11	Put	EUR 9,000.00	0.001	EUR 10092.60	1.0000	0.00
COBA - IBEX 03.11	IBEX	B1601	DE000CM5BCZ1	16-mar-11	Put	EUR 9,500.00	0.001	EUR 10092.60	1.0000	0.00
COBA - IBEX 03.11	IBEX	B1604	DE000CM5BDC8	16-mar-11	Put	EUR 9,750.00	0.001	EUR 10092.60	1.0000	0.00
COBA - IBEX 03.11	IBEX	B1607	DE000CM5BDF1	16-mar-11	Put	EUR 10,000.00	0.001	EUR 10092.60	1.0000	0.00
COBA - IBEX 03.11	IBEX	B1611	DE000CM5BDK1	16-mar-11	Put	EUR 10,250.00	0.001	EUR 10092.60	1.0000	0.16
COBA - IBEX 03.11	IBEX	B1614	DE000CM5BDN5	16-mar-11	Put	EUR 10,500.00	0.001	EUR 10092.60	1.0000	0.41
COBA - IBEX 03.11	IBEX	B1618	DE000CM5BDS4	16-mar-11	Put	EUR 10,750.00	0.001	EUR 10092.60	1.0000	0.66
COBA - IBEX 03.11	IBEX	B1621	DE000CM5BDV8	16-mar-11	Put	EUR 11,000.00	0.001	EUR 10092.60	1.0000	0.91
COBA - IBEX 03.11	IBEX	B1626	DE000CM5BEA0	16-mar-11	Put	EUR 11,500.00	0.001	EUR 10092.60	1.0000	1.41
COBA - IBEX 03.11	IBEX	B1627	DE000CM5BEB8	16-mar-11	Put	EUR 12,000.00	0.001	EUR 10092.60	1.0000	1.91
COBA - DJIA 03.11	Dow Jones Industrial	B1629	DE000CM5BED4	16-mar-11	Call	USD 11,000.00	0.001	USD 11613.30	1.3889	0.44
COBA - DJIA 03.11	Dow Jones Industrial	B1630	DE000CM5BEE2	16-mar-11	Call	USD 12,000.00	0.001	USD 11613.30	1.3889	0.00
COBA - DJIA 03.11	Dow Jones Industrial	B1632	DE000CM5BEG7	16-mar-11	Put	USD 10,000.00	0.001	USD 11613.30	1.3889	0.00
COBA - DJIA 03.11	Dow Jones Industrial	B1633	DE000CM5BEH5	16-mar-11	Put	USD 11,000.00	0.001	USD 11613.30	1.3889	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.