COMMERZBANK

# Quanto Classic Autocall Worst of IBEX 35 INDEX, FTSE 100 INDEX, HANG SENG INDEX

## GBP, 6 Years, 9% p.a. Coupon with Memory Effect, 50% American Downside Protection, Quarterly Redemption Dates

**06 October 2014**

## Description

**Payment date:**
13-Oct-14

You pay GBP 1,000 (100% of the nominal) and your money is invested in IBEX 35 INDEX, FTSE 100 INDEX, HANG SENG INDEX

**Early Redemption:**

Every 3 Months beginning 13 January 2015

If on the relevant observation date, all underlyings close at or above 100% of its strike price

**You are early redeemed and receive 100% of your nominal plus a coupon of 9% p.a. (including any previously unpaid coupon)**

**At maturity:** (if no Early Redemption)

a) On the 7 October 2020, if all underlyings close at or above their strike prices

**You receive 154% of your nominal**

b) On the 7 October 2020, if at least one underlying closes below its strike price and none of the underlyings have ever closed below 50% of their strike price

**You receive 100% of your nominal**

c) On the 7 October 2020, if at least one underlying closes below its strike price
and at least one underlying has ever traded below the barrier (50% of the strike price)

**You receive the performance of the least performing underlying in cash**

## Product Information

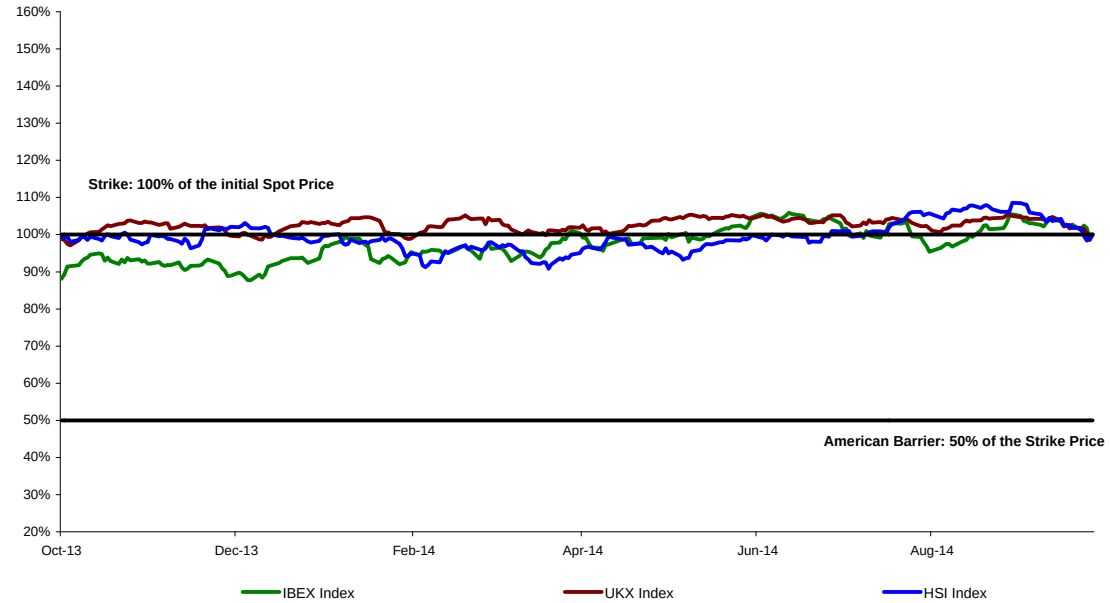
| | | | |
|---|---|---|---|
| **Issuer:** | Commerzbank AG | **Strike Date:** | 07 October 2014 |
| **Currency:** | GBP | **Payment Date:** | 13 October 2014 |
| **Maturity:** | 6 Years | **Valuation Date:** | 07 October 2020 |
| **Coupon:** | 9% p.a. Memory Effect | **Redemption Date:** | 13 October 2020 |
| **Redemption Barrier:** | 50% of the strike price | **Early Observation Date:** | Every 3 Months beginning 07 January 2015 |
| **Trigger Level:** | 100% | **Early Redemption Date:** | Every 3 Months beginning 13 January 2015 |
| **Particularities:** | Daily Close Barrier<br>Coupon paid only in case of early redemption | | |

| Underlyings | BBG Ticker | Strike (100%) | Call Trigger (100%) | Barrier (50%) |
|---|---|---|---|---|
| IBEX 35 INDEX | IBEX Index | 100.00% | 100.00% | 50.00% |
| FTSE 100 INDEX | UKX Index | 100.00% | 100.00% | 50.00% |
| HANG SENG INDEX | HSI Index | 100.00% | 100.00% | 50.00% |

| Advantages: | Disadvantages: |
|---|---|
| - The product can be redeemed early after 3 Months if all underlyings close at or above 100% of their initial strike prices | -Your capital is at risk if the barrier is breached during the life of the contract |
| - A protection against losses of up to 50% | -You are capped at 9% p.a.return |

## Product Identification

| | | | |
|---|---|---|---|
| **ISIN:** | XS1120658064 | **EU Savings Tax:** | Out of scope / code 7 |
| **Valoren:** | 25643512 | **Option Premium Component:** | n/A |
| **WKN:** | CB0DKW | **Interest Component:** | n/A |
| **Reuter/Bloomberg:** | | | |




**Early Redemption:**

**100% of your nominal plus a coupon of 9% p.a. including any previously unpaid coupon**

**At Maturity:**

**154% of your nominal**

**100% of your nominal**

**The performance of the least performing underlying in cash**

Source: Bloomberg

This indicative Factsheet is intended to professional investors for discussion purposes only; Any of the above mentioned product features, especially, the terms "guarantee " or "protected" are firm commitments from Commerzbank AG toward the investor and therefore are subject to the credit worthiness and solvency of Commerzbank AG.

http://pb.commerzbank.com/docs/Disclaimer.pdf

**Commodity / Equity / Index**

London: +44 207 653 7777
Zurich: +41 44 211 5202
Paris: +33 14494 7726
New York: +1 212 895 5101
Frankfurt: +49 69 136 83600
Dubai: +971 44284925

The bank at your side