2021 EU-wide Transparency Exercise

Bank Name	COMMERZBANK Aktiengesellschaft
LEI Code	851WYGNLUQLFZBSYGB56
Country Code	DE

The information on Collateral valuation - loans and advances applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above, therefore this bank is not required to report it to the EBA.

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Key Metrics

COMMERZBANK Aktiengesellschaft

(mln EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	24,788	23,611	23,968	23,709	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	24,788	23,611	23,968	23,709	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	27,973	26,790	26,938	27,187	C 01.00 (r015,c010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition	27,973	26,790	26,938	27,187	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	32,970	31,603	31,652	31,806	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	32,970	31,603	31,652	31,806	C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	183,337	178,581	178,471	177,588	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	183,337	178,581	178,471	177,588	C 02.00 (r010,c010) - C 05.01 (r440,c040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	13.52%	13.22%	13.43%	13.35%	CA3 {1}	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	13.52%	13.22%	13.43%	13.35%	(C 01.00 (r020,c010) - C 05.01 (r440,c010))/ (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	15.26%	15.00%	15.09%	15.31%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	15.26%	15.00%	15.09%	15.31%	(C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	17.98%	17.70%	17.74%	17.91%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	17.98%	17.70%	17.74%	17.91%	(C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	572,726	541,412	578,617	589,160	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	4.88%	4.95%	4.66%	4.61%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR

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Leverage ratio

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(mln EUR, %)		As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	27,973	26,790	26,938	27,187	C 47.00 (r320,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
A.2	Tier 1 capital - fully phased-in definition	27,521	26,338	26,712	26,961	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	572,726	541,412	578,617	589,160	C 47.00 (r300,c010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	572,726	541,412	578,617	589,160	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.9%	4.9%	4.7%	4.6%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.8%	4.9%	4.6%	4.6%	[A.2]/[B.2]	

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Capital

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		(mln EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
OWN FUNDS Transitional period	A	**OWN FUNDS**	**32,970**	**31,603**	**31,652**	**31,806**	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	**COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)**	**24,788**	**23,611**	**23,968**	**23,709**	C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	18,347	12,734	12,734	12,734	C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	9,664	12,521	12,524	12,010	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income	-93	-488	93	221	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	0	0	0	0	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	697	647	634	717	C 01.00 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-340	-233	-233	-182	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (l) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-2,605	-457	-626	-416	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-404	-288	-341	-317	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-76	-148	-107	-188	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-36	-68	-319	-389	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	-70	-178	-191	-191	C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010)+ C 01.00 (r472,c010)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point k) (iii) and 379(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (v) and 155(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	-69	-178	-191	-191	C 01.00 (r460,c010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	-209	-344	-113	-172	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (r500,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r510,c010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures				0	C 01.00 (r513,c010)	Article 36(1), point (m) and Article 47c CRR
	A.1.18B	(-) Minimum value commitment shortfalls				0	C 01.00 (r514,c010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseeable tax charges				0	C 01.00 (r515,c010)	Article 36(1), point (l) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-87	-87	-85	-117	C 01.00 (r529,c010)	-
	A.1.21	Transitional adjustments	0	0	0	0	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	**3,185**	**3,179**	**2,969**	**3,477**	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	2,733	2,727	2,744	3,252	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010)	
	A.2.4	Additional Tier 1 transitional adjustments	452	452	226	226	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	**TIER 1 CAPITAL (net of deductions and after transitional adjustments)**	**27,973**	**26,790**	**26,938**	**27,187**	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	**TIER 2 CAPITAL (net of deductions and after transitional adjustments)**	**4,997**	**4,813**	**4,714**	**4,619**	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	4,845	4,661	4,638	4,274	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2	Other Tier 2 Capital components and deductions	0	0	0	0	C 01.00 (r910,c010) + C 01.00 (r920,c010) + C 01.00 (r930,c010) + C 01.00 (r940,c010) + C 01.00 (r950,c010) + C 01.00 (r970,c010) + C 01.00 (r974,c010) + C 01.00 (r978,c010)	
	A.4.3	Tier 2 transitional adjustments	152	152	76	345	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS REQUIREMENTS	B	**TOTAL RISK EXPOSURE AMOUNT**	183,337	178,581	178,471	177,588	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r010;c040)	
CAPITAL RATIOS (%) Transitional period	C.1	**COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)**	**13.52%**	**13.22%**	**13.43%**	**13.35%**	**CA3 {1}**	-
	C.2	**TIER 1 CAPITAL RATIO (transitional period)**	**15.26%**	**15.00%**	**15.09%**	**15.31%**	**CA3 {3}**	-
	C.3	**TOTAL CAPITAL RATIO (transitional period)**	**17.98%**	**17.70%**	**17.74%**	**17.91%**	**CA3 {5}**	-
CET1 Capital Fully loaded	D	**COMMON EQUITY TIER 1 CAPITAL (fully loaded)**	**24,788**	**23,611**	**23,968**	**23,709**	**[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13-A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3.0),0)]**	-
CET1 RATIO (%) Fully loaded[1]	E	**COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)**	**13.52%**	**13.22%**	**13.43%**	**13.35%**	**[D.1]/[B-B.1]**	-
Memo items	F	**Adjustments to CET1 due to IFRS 9 transitional arrangements**	0	0	0	0	C 05.01 (r440,c010)	
	F	**Adjustments to AT1 due to IFRS 9 transitional arrangements**	0	0	0	0	C 05.01 (r440,c020)	
	F	**Adjustments to T2 due to IFRS 9 transitional arrangements**	0	0	0	0	C 05.01 (r440,c030)	
	F	**Adjustments included in RWAs due to IFRS 9 transitional arrangements**	0	0	0	0	C 05.01 (r440,c040)	

(1)The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation.
Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" – please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Pillar 3 disclosure

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Overview of Risk exposure amounts

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(mln EUR, %)	RWAs				
	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE
Credit risk (excluding CCR and Securitisations)[1]	141,618	135,467	136,896	132,201	C 02.00 (r040, c010) -[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002,) + C 08.01 (r060, c260, s002)]-[C 02.00 (R470, c010)] - C 02.00 (R460, c010)]
Of which the standardised approach	20,242	20,108	20,517	20,765	C 02.00 (r060, c010)-[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)]
Of which the advanced IRB (AIRB) approach	113,211	107,905	109,526	106,186	C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]
Of which equity IRB	0	0	0	0	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA)[2]	8,082	7,878	7,695	11,392	C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002,) + C 08.01 (r060, c260, s002) + C 02.00 (R460, c010)]
Credit valuation adjustment - CVA	3,708	3,561	3,113	3,493	C 02.00 (R640, c010)
Settlement risk	0	1	0	1	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	3,548	4,614	4,722	4,589	C 02.00 (R470, c010)
Position, foreign exchange and commodities risks (Market risk)	7,649	8,773	9,354	7,357	C 02.00 (R520, c010)
Of which the standardised approach	820	715	794	453	C 02.00 (R530, c010)
Of which IMA	6,829	8,057	8,560	6,904	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00_010_601*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (R680, c010)
Operational risk	18,732	18,287	16,690	18,555	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	0	0	C 02.00 (R600, c010)
Of which standardised approach	0	0	0	0	C 02.00 (R610, c010)
Of which advanced measurement approach	18,732	18,287	16,690	18,555	C 02.00 (R620, c010)
Other risk exposure amounts	0	0	0	0	C 02.00 (R630, c010) + C 02.00 (R690, c010)
Total	183,337	178,581	178,471	177,588	

[1] The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

[2] On-balance sheet exposures related to Free Deliveries [according to Article 379(1)] have not been included in 'Counterparty Credit Risk (CCR, excluding CVA)'. They are instead reported in the 'Credit Risk (excluding CCR and Securitisations)' section.

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P&L

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(mln EUR)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021
Interest income	5,828	7,586	1,856	3,620
Of which debt securities income	801	1,029	247	489
Of which loans and advances income	4,585	5,927	1,287	2,557
Interest expenses	2,002	2,609	600	1,190
(Of which deposits expenses)	1,060	1,315	235	467
(Of which debt securities issued expenses)	654	852	194	362
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	36	46	1	7
Net Fee and commission income	2,472	3,306	948	1,796
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	-19	-13	27	32
Gains or (-) losses on financial assets and liabilities held for trading, net	-192	-183	312	289
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	54	232	45	194
Gains or (-) losses from hedge accounting, net	152	207	-48	-52
Exchange differences [gain or (-) loss], net	-35	-28	-6	7
Net other operating income /(expenses)	-3	-74	-25	-164
TOTAL OPERATING INCOME, NET	6,291	8,469	2,510	4,540
(Administrative expenses)	3,863	5,236	1,256	2,546
(Cash contributions to resolution funds and deposit guarantee schemes)	445	512	336	375
(Depreciation)	707	938	220	440
Modification gains or (-) losses, net	-1	-6	0	0
(Provisions or (-) reversal of provisions)	380	1,263	486	1,160
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	50	184	15	23
(Other provisions)	330	1,079	471	1,137
Of which pending legal issues and tax litigation[1]	0	212	0	0
Of which restructuring[1]	0	620	0	0
(Increases or (-) decreases of the fund for general banking risks, net)[2]	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	1,009	1,551	138	222
(Financial assets at fair value through other comprehensive income)	5	6	1	2
(Financial assets at amortised cost)	1,004	1,545	137	220
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	-2	1,599	2	202
(of which Goodwill)	0	1,521	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	5	6	0	2
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	-107	-2,628	72	-404
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	-167	-2,891	156	-363
Profit or (-) loss after tax from discontinued operations	40	30	0	0
PROFIT OR (-) LOSS FOR THE YEAR	**-127**	**-2,861**	**156**	**-363**
Of which attributable to owners of the parent	-162	-2,870	133	-394

(1) Information available only as of end of the year

(2) For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."

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Total Assets: fair value and impairment distribution

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(mln EUR)	As of 30/09/2020				As of 31/12/2020				As of 31/03/2021				As of 30/06/2021				References
ASSETS:	Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			
		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3	
Cash, cash balances at central banks and other demand deposits	83,676				75,603				93,862				106,074				IAS 1.54 (i)
Financial assets held for trading	51,601	4,680	45,608	1,313	50,652	3,187	45,945	1,519	49,374	7,019	40,774	1,581	46,491	6,302	38,886	1,302	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	44,793	1,388	40,637	2,768	28,479	1,037	24,894	2,548	36,659	734	33,388	2,537	38,306	859	34,703	2,744	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	40,455	29,732	10,449	274	42,542	30,904	11,253	386	42,297	29,999	11,901	398	41,347	29,944	11,007	397	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	304,765				292,653				299,244				294,863				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	2,413	0	2,413	0	1,878	0	1,878	0	1,748	0	1,748	0	903	0	903	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	1,727				1,752				748				765				IAS 39.89A(a); IFRS 9.6.5.8
Other assets[1]	14,831				13,266				13,751				14,851				
TOTAL ASSETS	544,261				506,825				537,683				543,600				IAS 1.9(a), IG 6

(1) Portfolios, which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks, are considered in the position "Other assets".

(mln EUR)		As of 30/09/2020						As of 31/12/2020						As of 31/03/2021						As of 30/06/2021						References
Breakdown of financial assets by instrument and by counterparty sector[1]		Gross carrying amount			Accumulated impairment			Gross carrying amount			Accumulated impairment			Gross carrying amount			Accumulated impairment			Gross carrying amount (2)			Accumulated impairment (2)			
		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	
Financial assets at fair value through other comprehensive income	Debt securities	39,890	16	3	-7	0	-3	42,053	24	0	-8	0	0	41,838	22	0	-9	-1	0	40,735	191	0	-10	-1	0	Annex V.Part 1.31, 44(b)
	Loans and advances	551	6	0	0	0	0	464	10	0	0	0	0	448	0	0	0	0	0	431	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at amortised cost	Debt securities	34,299	504	0	-28	-17	0	33,492	519	0	-28	-20	0	32,494	502	0	-27	-20	0	32,763	482	0	-25	-19	0	Annex V.Part 1.31, 44(b)
	Loans and advances	257,223	11,417	4,089	-235	-468	-2,018	244,739	12,826	4,167	-245	-684	-2,114	253,752	11,527	3,932	-262	-704	-1,949	246,719	13,949	3,311	-266	-701	-1,822	Annex V.Part 1.32, 44(a)

(1) This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.

(2) From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2021 EU-wide Transparency Exercise

Breakdown of liabilities

COMMERZBANK Aktiengesellschaft

(mln EUR)

LIABILITIES:	Carrying amount				
	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	*References*
Financial liabilities held for trading	43,293	42,843	38,789	35,146	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities[1]	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	32,408	20,104	31,281	35,688	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	420,540	399,701	422,792	427,597	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method[1]	0	0	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	6,182	5,893	5,317	5,471	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	1,460	1,412	1,038	852	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	2,189	3,393	3,470	3,949	IAS 37.10; IAS 1.54(l)
Tax liabilities	338	456	392	655	IAS 1.54(n-o)
Share capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	2,809	2,377	3,146	3,150	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	3,066	2,051	2,162	1,847	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value[1]	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	512,287	478,230	508,387	514,357	IAS 1.9(b);IG 6
TOTAL EQUITY	31,975	28,595	29,296	29,243	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	544,261	506,825	537,683	543,600	IAS 1.IG6

(1) Portfolios which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks

2021 EU-wide Transparency Exercise

Breakdown of liabilities

COMMERZBANK Aktiengesellschaft

(mln EUR)

Breakdown of financial liabilities by instrument and by counterparty sector		Carrying amount				
		As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	*References*
Derivatives		47,736	48,321	42,761	39,181	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	17	13	11	10	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
	Debt securities	1,705	398	1,327	1,423	Annex V.Part 1.31
Deposits	Central banks	39,278	37,001	41,998	44,063	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	1,613	646	1,219	1,204	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	10,254	7,408	8,026	7,734	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	5,629	3,786	5,480	5,047	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	58,688	43,533	55,545	58,037	Annex V.Part 1.42(c),44(c)
	of which: Current accounts / overnight deposits	20,523	13,851	15,792	14,660	ECB/2013/33 Annex 2.Part 2.9.1
	Other financial corporations	53,342	37,034	49,966	50,257	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	11,665	8,252	12,038	11,653	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	95,294	96,516	101,198	106,161	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	80,017	80,449	86,729	89,661	ECB/2013/33 Annex 2.Part 2.9.1
	Households	148,681	152,191	153,722	154,053	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	134,740	138,087	140,078	140,356	Annex V.Part 1.42(f), 44(c)
Debt securities issued		45,500	44,072	41,631	41,052	Annex V.Part 1.37, Part 2.98
Of which: Subordinated Debt securities issued		7,079	7,105	5,750	5,710	Annex V.Part 1.37
Other financial liabilities		1,929	2,053	1,994	1,933	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		502,423	468,541	498,179	503,903	

2021 EU-wide Transparency Exercise

Market Risk

COMMERZBANK Aktiengesellschaft

(mln EUR)	SA		IM										IM									
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR *(Memorandum item)*		STRESSED VaR *(Memorandum item)*		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR *(Memorandum item)*		STRESSED VaR *(Memorandum item)*		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT
			MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE		MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	
	As of 30/09/2020	As of 31/12/2020	As of 30/09/2020										As of 31/12/2020									
Traded Debt Instruments	371	330	139	46	229	72							166	29	308	66						
Of which: General risk	266	223	99	32	158	48							132	23	241	63						
Of which: Specific risk	105	107	47	13	126	42							49	10	163	25						
Equities	0	0	13	3	15	3							17	4	21	10						
Of which: General risk	0	0	12	3	15	3							12	4	20	10						
Of which: Specific risk	0	0	0	0	0	0							5	0	1	0						
Foreign exchange risk	447	384	95	26	156	47							102	28	167	55						
Commodities risk	0	0	73	21	139	31							90	26	205	65						
Total	**818**	**714**	**189**	**58**	**324**	**94**	**34**	**33**	**0**	**0**	**0**	**6,829**	**225**	**43**	**388**	**92**	**31**	**32**	**0**	**0**	**0**	**8,057**
	As of 31/03/2021	As of 30/06/2021	As of 31/03/2021										As of 30/06/2021									
Traded Debt Instruments	344	452	151	14	363	67							50	9	297	64						
Of which: General risk	241	280	126	10	306	46							42	8	206	39						
Of which: Specific risk	102	172	54	10	178	48							28	4	174	37						
Equities	0	0	11	2	30	7							7	1	30	4						
Of which: General risk	0	0	10	2	30	7							7	1	30	4						
Of which: Specific risk	0	0	1	0	0	0							0	0	0	0						
Foreign exchange risk	449	0	110	15	171	37							61	11	129	23						
Commodities risk	0	0	114	14	187	31							48	11	264	74						
Total	**793**	**452**	**216**	**30**	**423**	**85**	**39**	**45**	**0**	**0**	**0**	**8,560**	**99**	**19**	**405**	**89**	**48**	**40**	**0**	**0**	**0**	**6,904**

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OV1 template.

2021 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

COMMERZBANK Aktiengesellschaft

(mln EUR, %)		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions
Consolidated data	Central governments or central banks	81,638	85,979	585		92,607	96,922	606	
	Regional governments or local authorities	19,065	19,062	545		18,413	18,365	489	
	Public sector entities	5,718	6,924	196		5,440	7,021	183	
	Multilateral Development Banks	884	884	0		933	933	0	
	International Organisations	519	519	0		794	794	0	
	Institutions	3,332	3,334	457		2,882	2,887	413	
	Corporates	9,878	7,950	5,309		8,611	7,046	5,306	
	of which: SME	434	328	319		566	420	400	
	Retail	9,462	5,438	4,076		9,774	5,474	4,086	
	of which: SME	39	18	10		644	120	71	
	Secured by mortgages on immovable property	2,284	2,277	812		2,356	2,349	836	
	of which: SME	1	1	0		11	11	4	
	Exposures in default	548	203	232	331	508	158	178	338
	Items associated with particularly high risk	318	318	477		425	425	637	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	11	11	2		11	11	2	
	Collective investments undertakings (CIU)	2,443	2,443	616		2,341	2,341	597	
	Equity	845	845	1,174		938	938	1,267	
	Other exposures	2,860	2,860	6,335		2,686	2,686	5,999	
	Standardised Total [2]	139,805	139,048	20,815	401	148,718	148,350	20,599	419

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Standardised Total does not include the Securitisation position unlike in the results prior to the 2019 exercise

(mln EUR, %)		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
GERMANY	Central governments or central banks	45,001	48,150	0		53,934	56,969	0	
	Regional governments or local authorities	15,175	14,984	2		15,417	15,300	1	
	Public sector entities	5,478	6,733	171		5,173	6,797	157	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1,280	1,284	201		1,377	1,380	226	
	Corporates	1,146	963	936		1,217	1,064	1,048	
	of which: SME	63	44	43		72	41	32	
	Retail	8,205	4,407	3,303		8,349	4,288	3,198	
	of which: SME	33	15	8		631	116	69	
	Secured by mortgages on immovable property	61	60	24		55	54	20	
	of which: SME	1	1	0		11	11	4	
	Exposures in default	193	74	86	108	186	71	84	104
	Items associated with particularly high risk	153	153	230		224	224	335	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	1,785	1,785	580		1,723	1,723	570	
	Equity	590	590	839		572	572	820	
	Other exposures	2,797	2,797	6,275		2,617	2,617	5,933	
	Standardised Total[2]				138				140

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

(mln EUR, %)		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
POLAND	Central governments or central banks	12,470	12,470	464		12,205	12,205	472	
	Regional governments or local authorities	56	75	15		40	60	12	
	Public sector entities	28	14	10		17	4	3	
	Multilateral Development Banks	534	534	0		605	605	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	454	458	24		370	376	24	
	Corporates	3,579	2,213	2,205		3,252	2,166	2,156	
	of which: SME	360	274	266		483	370	360	
	Retail	334	329	247		321	316	237	
	of which: SME	2	1	0		2	1	0	
	Secured by mortgages on immovable property	2,223	2,217	788		2,301	2,295	815	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	321	123	140	195	289	81	88	207
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	54	54	65		59	59	70	
	Other exposures	12	12	12		15	15	15	
	Standardised Total[2]				216				235

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

(mln EUR, %)		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
UNITED STATES	Central governments or central banks	0	0	0		1,267	1,267	0	
	Regional governments or local authorities	2,002	2,002	360		1,180	1,180	335	
	Public sector entities	1	1	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	616	615	94		357	356	40	
	Corporates	835	692	417		723	790	504	
	of which: SME	0	0	0		0	0	0	
	Retail	4	0	0		4	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	93	93	140		125	125	188	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	11	11	2		11	11	2	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	111	111	119		88	88	95	
	Other exposures	0	0	0		0	0	0	
	Standardised Total[2]				0				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

(mln EUR, %)		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
UNITED KINGDOM	Central governments or central banks	4,023	4,176	0		4,836	4,972	0	
	Regional governments or local authorities	49	49	10		50	50	10	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	104	96	47		100	92	46	
	Corporates	3,721	3,721	1,389		2,762	2,545	1,116	
	of which: SME	0	0	0		0	0	0	
	Retail	4	0	0		4	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	39	39	58		43	43	64	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	6	6	6		6	6	6	
	Other exposures	0	0	0		0	0	0	
	Standardised Total[2]				0				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

2021 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

COMMERZBANK Aktiengesellschaft

FRANCE

(mln EUR, %)	Standardised Approach							
	As of 30/09/2020				As of 31/12/2020			
	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
Central governments or central banks	365	600	0		156	431	0	
Regional governments or local authorities	0	0	0		0	0	0	
Public sector entities	158	158	11		204	204	20	
Multilateral Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	726	726	16		522	522	12	
Corporates	4	4	4		4	4	4	
of which: SME	0	0	0		0	0	0	
Retail	3	0	0		3	0	0	
of which: SME	0	0	0		0	0	0	
Secured by mortgages on immovable property	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Items associated with particularly high risk	2	2	4		2	2	4	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		1	1	1	
Other exposures	2	2	2		6	6	6	
Standardised Total[2]				0				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

ITALY

(mln EUR, %)	Standardised Approach							
	As of 30/09/2020				As of 31/12/2020			
	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
Central governments or central banks	11,885	11,873	0		9,646	9,635	0	
Regional governments or local authorities	187	187	36		175	175	35	
Public sector entities	0	0	0		0	0	0	
Multilateral Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	0	0	0		0	0	0	
Corporates	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Retail	1	0	0		1	0	0	
of which: SME	0	0	0		0	0	0	
Secured by mortgages on immovable property	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0	
Other exposures	1	1	1		0	0	0	
Standardised Total[2]				12				11

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

SWITZERLAND

(mln EUR, %)	Standardised Approach							
	As of 30/09/2020				As of 31/12/2020			
	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
Central governments or central banks	0	0	0		0	0	0	
Regional governments or local authorities	0	0	0		0	0	0	
Public sector entities	0	0	0		0	0	0	
Multilateral Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	30	30	15		30	30	15	
Corporates	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Retail	21	3	2		21	2	1	
of which: SME	0	0	0		0	0	0	
Secured by mortgages on immovable property	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	5	5	5		5	5	5	
Other exposures	3	3	3		3	3	3	
Standardised Total[2]				0				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

SPAIN

(mln EUR, %)	Standardised Approach							
	As of 30/09/2020				As of 31/12/2020			
	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
Central governments or central banks	2,410	2,412	0		2,511	2,513	0	
Regional governments or local authorities	879	878	0		875	874	0	
Public sector entities	0	0	0		0	0	0	
Multilateral Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	0	0	0		0	0	0	
Corporates	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Retail	2	0	0		2	0	0	
of which: SME	0	0	0		0	0	0	
Secured by mortgages on immovable property	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0	
Other exposures	2	2	2		1	1	1	
Standardised Total[2]				1				1

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

NETHERLANDS

(mln EUR, %)	Standardised Approach							
	As of 30/09/2020				As of 31/12/2020			
	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
Central governments or central banks	124	202	0		115	163	0	
Regional governments or local authorities	0	0	0		0	0	0	
Public sector entities	0	0	0		0	0	0	
Multilateral Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	0	0	0		0	0	0	
Corporates	75	0	0		75	75	75	
of which: SME	0	0	0		0	0	0	
Retail	3	0	0		3	0	0	
of which: SME	0	0	0		0	0	0	
Secured by mortgages on immovable property	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Items associated with particularly high risk	1	1	1		1	1	1	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0	
Other exposures	2	2	2		2	2	2	
Standardised Total[2]				0				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

JAPAN

(mln EUR, %)	Standardised Approach							
	As of 30/09/2020				As of 31/12/2020			
	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
Central governments or central banks	0	0	0		0	0	0	
Regional governments or local authorities	154	154	77		152	152	76	
Public sector entities	0	0	0		0	0	0	
Multilateral Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	0	0	0		0	0	0	
Corporates	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Retail	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Secured by mortgages on immovable property	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	1	1	1		1	1	1	
Other exposures	1	1	1		1	1	1	
Standardised Total[2]				0				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

2021 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

COMMERZBANK Aktiengesellschaft

	(mln EUR, %)	Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions
Consolidated data	Central governments or central banks	96,085	100,251	628		111,189	115,301	640	
	Regional governments or local authorities	18,701	18,787	488		18,625	18,820	436	
	Public sector entities	5,367	7,288	192		5,572	7,627	163	
	Multilateral Development Banks	1,375	1,375	0		1,194	1,194	0	
	International Organisations	647	647	0		633	633	0	
	Institutions	4,035	4,044	675		3,043	3,074	553	
	Corporates	8,919	7,070	5,105		12,485	10,161	5,426	
	of which: SME	645	486	423		784	609	509	
	Retail	9,949	5,795	4,326		9,899	5,916	4,413	
	of which: SME	647	131	77		661	141	83	
	Secured by mortgages on immovable property	2,505	2,499	887		2,782	2,775	983	
	of which: SME	11	11	4		9	9	3	
	Exposures in default	539	216	267	311	534	221	274	302
	Items associated with particularly high risk	439	439	658		496	496	744	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	10	10	2		10	10	2	
	Collective investments undertakings (CIU)	2,285	2,285	592		2,380	2,380	803	
	Equity	937	937	1,264		811	811	1,131	
	Other exposures	2,646	2,646	5,959		2,769	2,769	5,800	
	Standardised Total [2]	154,438	154,290	21,041	389	172,423	172,188	21,369	406

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Standardised Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.

	(mln EUR, %)	Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
GERMANY	Central governments or central banks	65,687	68,736	0		79,918	82,908	0	
	Regional governments or local authorities	15,129	15,175	1		15,251	15,415	1	
	Public sector entities	5,060	6,996	155		5,281	7,348	154	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2,264	2,268	390		1,403	1,405	239	
	Corporates	1,235	1,039	976		1,550	1,136	1,112	
	of which: SME	83	42	32		66	43	32	
	Retail	8,422	4,516	3,366		8,290	4,556	3,394	
	of which: SME	636	128	75		649	138	81	
	Secured by mortgages on immovable property	56	56	21		54	54	20	
	of which: SME	11	11	4		9	9	3	
	Exposures in default	169	67	80	91	147	63	78	75
	Items associated with particularly high risk	104	104	156		55	55	82	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	1,680	1,680	566		1,782	1,782	777	
	Equity	599	599	843		524	524	770	
	Other exposures	2,578	2,578	5,894		2,706	2,706	5,737	
	Standardised Total[2]				123				106

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

	(mln EUR, %)	Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
POLAND	Central governments or central banks	13,651	13,651	494		14,272	14,273	550	
	Regional governments or local authorities	40	58	12		49	66	13	
	Public sector entities	27	12	8		17	4	3	
	Multilateral Development Banks	799	799	0		624	624	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	397	403	35		223	255	43	
	Corporates	3,512	2,184	2,126		3,958	2,378	2,309	
	of which: SME	546	433	381		699	530	464	
	Retail	350	345	259		353	348	261	
	of which: SME	2	1	0		2	1	0	
	Secured by mortgages on immovable property	2,449	2,443	865		2,728	2,722	963	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	337	140	179	195	351	149	187	200
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	61	61	72		62	62	71	
	Other exposures	14	14	14		13	13	13	
	Standardised Total[2]				220				231

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

	(mln EUR, %)	Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
UNITED STATES	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	1,807	1,807	335		1,672	1,671	286	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	502	502	68		171	171	9	
	Corporates	661	733	456		1,004	1,074	509	
	of which: SME	0	0	0		0	0	0	
	Retail	4	0	0		4	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	131	131	196		181	181	271	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	10	10	2		10	10	2	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	92	92	100		94	94	102	
	Other exposures	0	0	0		0	0	0	
	Standardised Total[2]				0				4

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

	(mln EUR, %)	Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
UNITED KINGDOM	Central governments or central banks	87	87	0		85	85	0	
	Regional governments or local authorities	53	57	11		50	54	11	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	63	63	0		62	62	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	78	74	35		248	241	80	
	Corporates	3,029	2,796	1,225		5,515	5,282	1,204	
	of which: SME	0	0	0		0	0	0	
	Retail	4	0	0		4	1	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	43	43	64		100	100	150	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	6	6	6		6	6	6	
	Other exposures	0	0	0		0	0	0	
	Standardised Total[2]				0				1

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

2021 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

COMMERZBANK Aktiengesellschaft

FRANCE

(mln EUR, %)	Standardised Approach							
	As of 31/03/2021				As of 30/06/2021			
	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
Central governments or central banks	11	267	0		78	336	0	
Regional governments or local authorities	0	0	0		0	0	0	
Public sector entities	234	234	20		244	244	1	
Multilateral Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	491	491	13		606	606	15	
Corporates	3	3	3		3	3	3	
of which: SME	0	0	0		0	0	0	
Retail	3	0	0		3	0	0	
of which: SME	0	0	0		0	0	0	
Secured by mortgages on immovable property	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Items associated with particularly high risk	2	2	4		2	2	4	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	1	1	1		1	1	1	
Other exposures	7	7	7		6	6	6	
Standardised Total[2]				0				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

ITALY

(mln EUR, %)	Standardised Approach							
	As of 31/03/2021				As of 30/06/2021			
	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
Central governments or central banks	8,692	8,681	0		8,034	8,023	0	
Regional governments or local authorities	172	172	34		168	167	33	
Public sector entities	0	0	0		0	0	0	
Multilateral Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	0	0	0		0	0	0	
Corporates	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Retail	1	0	0		1	0	0	
of which: SME	0	0	0		0	0	0	
Secured by mortgages on immovable property	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0	
Other exposures	0	0	0		0	0	0	
Standardised Total[2]				11				11

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

SWITZERLAND

(mln EUR, %)	Standardised Approach							
	As of 31/03/2021				As of 30/06/2021			
	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
Central governments or central banks	0	0	0		0	0	0	
Regional governments or local authorities	0	0	0		0	0	0	
Public sector entities	0	0	0		0	0	0	
Multilateral Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	27	27	14		49	48	22	
Corporates	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Retail	21	2	2		22	3	2	
of which: SME	0	0	0		0	0	0	
Secured by mortgages on immovable property	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	5	5	5		5	5	5	
Other exposures	3	3	3		2	2	2	
Standardised Total[2]				0				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

SPAIN

(mln EUR, %)	Standardised Approach							
	As of 31/03/2021				As of 30/06/2021			
	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
Central governments or central banks	2,753	2,756	1		2,242	2,248	0	
Regional governments or local authorities	845	844	0		825	816	0	
Public sector entities	0	0	0		0	0	0	
Multilateral Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	0	0	0		0	0	0	
Corporates	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Retail	2	0	0		5	1	1	
of which: SME	0	0	0		3	1	0	
Secured by mortgages on immovable property	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0	
Other exposures	1	1	1		1	1	1	
Standardised Total[2]				1				8

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

NETHERLANDS

(mln EUR, %)	Standardised Approach							
	As of 31/03/2021				As of 30/06/2021			
	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
Central governments or central banks	120	191	0		218	283	0	
Regional governments or local authorities	0	0	0		0	0	0	
Public sector entities	0	0	0		0	0	0	
Multilateral Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	0	0	0		0	0	0	
Corporates	70	67	67		0	0	0	
of which: SME	0	0	0		0	0	0	
Retail	3	0	0		3	1	0	
of which: SME	0	0	0		0	0	0	
Secured by mortgages on immovable property	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Items associated with particularly high risk	100	100	150		100	100	150	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0	
Other exposures	2	2	2		1	1	1	
Standardised Total[2]				3				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

JAPAN

(mln EUR, %)	Standardised Approach							
	As of 31/03/2021				As of 30/06/2021			
	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
Central governments or central banks	0	0	0		0	0	0	
Regional governments or local authorities	147	147	73		144	144	72	
Public sector entities	0	0	0		0	0	0	
Multilateral Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	0	0	0		0	0	0	
Corporates	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Retail	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Secured by mortgages on immovable property	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	1	1	1		1	1	1	
Other exposures	1	1	1		0	0	0	
Standardised Total[2]				0				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

2021 EU-wide Transparency Exercise

Credit Risk - IRB Approach

COMMERZBANK Aktiengesellschaft

Consolidated data

(mln EUR, %)	IRB Approach										
	As of 30/09/2020						As of 31/12/2020				
	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
Central banks and central governments	34,603	47	35,963	4,846	0	3	16,118	45	17,929	3,639	0	3
Institutions	47,372	8	42,198	16,752	0	78	45,628	8	40,091	15,156	0	74
Corporates	235,319	3,065	149,512	77,981	1,474	2,063	220,522	3,201	135,810	75,248	1,386	2,432
Corporates - Of Which: Specialised Lending	22,042	683	20,092	9,821	156	300	22,109	735	20,084	9,309	148	399
Corporates - Of Which: SME	14,053	476	10,323	5,643	306	303	13,599	453	9,783	5,280	295	277
Retail	152,496	1,363	143,270	20,893	1,055	945	154,599	1,323	145,421	21,163	990	925
Retail - Secured on real estate property	88,916	479	88,836	8,899	512	218	90,555	480	90,480	8,641	504	222
Retail - Secured on real estate property - Of Which: SME	1,002	12	1,008	331	73	17	15,155	109	15,162	1,479	122	41
Retail - Secured on real estate property - Of Which: non-SI	87,914	447	87,827	8,568	438	201	75,400	371	75,318	7,163	383	181
Retail - Qualifying Revolving	13,771	21	10,696	617	13	29	13,718	21	10,649	1,079	13	31
Retail - Other Retail	49,810	863	43,738	11,378	531	698	50,326	822	44,292	11,443	473	671
Retail - Other Retail - Of Which: SME	15,082	389	10,551	3,418	200	298	24,431	453	19,503	4,898	237	340
Retail - Other Retail - Of Which: non-SME	34,728	474	33,187	7,960	330	400	25,895	369	24,788	6,545	236	331
Equity	0	0	0	0	0		0	0	0	0	0	
Other non credit-obligation assets				8,166						7,454		
IRB Total[2]				**128,638**						**122,661**		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.

GERMANY

(mln EUR, %)	IRB Approach										
	As of 30/09/2020						As of 31/12/2020				
	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
Central banks and central governments	163	0	161	7	0	0	157	0	155	7	0	0
Institutions	5,499	0	6,907	1,778	0	1	4,716	0	6,097	1,392	0	1
Corporates	117,348	1,481	71,045	34,357	806	1,224	108,091	1,695	64,283	31,510	838	1,567
Corporates - Of Which: Specialised Lending	12,474	90	11,496	4,977	71	106	12,636	191	11,482	4,730	77	122
Corporates - Of Which: SME	10,255	348	7,309	3,694	195	215	9,496	362	6,558	3,147	199	210
Retail	135,765	782	127,281	16,302	463	462	138,034	779	129,554	16,722	464	465
Retail - Secured on real estate property	80,272	274	80,266	7,421	172	107	81,795	274	81,788	7,191	171	108
Retail - Secured on real estate property - Of Which: SME	398	2	394	79	1	1	14,467	79	14,461	1,231	50	25
Retail - Secured on real estate property - Of Which: non-SI	79,874	273	79,872	7,342	170	106	67,327	195	67,327	5,960	122	83
Retail - Qualifying Revolving	13,589	21	10,574	610	12	29	13,539	21	10,529	1,062	12	31
Retail - Other Retail	41,905	487	36,441	8,271	279	326	42,700	485	37,238	8,470	280	326
Retail - Other Retail - Of Which: SME	11,752	230	7,468	2,364	124	143	21,112	308	16,382	1,858	172	193
Retail - Other Retail - Of Which: non-SME	30,153	257	28,973	5,907	154	183	21,589	177	20,855	4,612	108	133
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

POLAND

(mln EUR, %)	IRB Approach										
	As of 30/09/2020						As of 31/12/2020				
	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
Central banks and central governments	177	0	172	44	0	0	166	0	162	41	0	0
Institutions	1,176	0	1,085	391	0	0	408	0	346	200	0	0
Corporates	12,184	418	9,669	7,479	349	312	11,519	347	9,117	7,033	232	280
Corporates - Of Which: Specialised Lending	2,505	113	2,213	1,812	0	58	2,367	110	2,156	1,772	0	60
Corporates - Of Which: SME	3,040	95	2,351	1,586	92	77	3,237	62	2,480	1,622	78	57
Retail	14,548	569	14,017	4,361	585	475	14,494	531	13,979	4,209	517	452
Retail - Secured on real estate property	7,587	201	7,513	1,395	337	110	7,688	201	7,620	1,365	329	112
Retail - Secured on real estate property - Of Which: SME	596	30	606	251	72	16	575	29	589	239	71	16
Retail - Secured on real estate property - Of Which: non-SI	6,991	171	6,907	1,144	265	94	7,113	172	7,031	1,125	258	97
Retail - Qualifying Revolving	2	0	1	0	0	0	2	0	1	0	0	0
Retail - Other Retail	6,958	369	6,503	2,965	247	365	6,804	330	6,338	2,844	188	340
Retail - Other Retail - Of Which: SME	3,055	156	2,937	1,018	74	153	3,022	141	2,905	994	62	145
Retail - Other Retail - Of Which: non-SME	3,903	213	3,565	1,947	174	212	3,782	189	3,453	1,850	126	195
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

UNITED STATES

(mln EUR, %)	IRB Approach										
	As of 30/09/2020						As of 31/12/2020				
	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
Central banks and central governments	2,957	0	3,137	0	0	0	1,163	0	1,261	0	0	0
Institutions	4,578	0	4,516	2,216	0	1	4,302	0	4,484	1,978	0	1
Corporates	20,399	4	13,367	6,883	2	12	19,092	3	11,718	6,530	2	14
Corporates - Of Which: Specialised Lending	518	1	479	196	0	0	494	0	450	130	0	0
Corporates - Of Which: SME	20	0	19	9	0	0	18	0	17	8	0	0
Retail	147	0	133	14	0	0	144	0	131	14	0	0
Retail - Secured on real estate property	87	0	87	7	0	0	86	0	86	5	0	0
Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	3	0	3	0	0	0
Retail - Secured on real estate property - Of Which: non-SI	87	0	87	7	0	0	83	0	83	5	0	0
Retail - Qualifying Revolving	15	0	10	1	0	0	15	0	10	2	0	0
Retail - Other Retail	45	0	36	6	0	0	43	0	35	7	0	0
Retail - Other Retail - Of Which: SME	17	0	9	3	0	0	22	0	15	3	0	0
Retail - Other Retail - Of Which: non-SME	28	0	27	4	0	0	21	0	20	4	0	0
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

UNITED KINGDOM

(mln EUR, %)	IRB Approach										
	As of 30/09/2020						As of 31/12/2020				
	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
Institutions	4,231	0	4,186	1,940	0	1	4,728	0	4,621	1,937	0	1
Corporates	14,747	0	10,660	7,703	0	6	14,840	0	11,025	8,685	0	6
Corporates - Of Which: Specialised Lending	1,905	0	1,663	800	0	2	1,957	0	1,724	823	0	2
Corporates - Of Which: SME	340	0	338	180	0	0	335	0	334	207	0	0
Retail	100	1	93	8	1	0	96	1	89	8	1	0
Retail - Secured on real estate property	64	0	64	4	1	0	62	0	62	4	1	0
Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	9	0	9	0	0	0
Retail - Secured on real estate property - Of Which: non-SI	64	0	64	4	1	0	53	0	53	3	1	0
Retail - Qualifying Revolving	12	0	8	0	0	0	12	0	8	1	0	0
Retail - Other Retail	24	0	21	4	0	0	23	0	20	3	0	0
Retail - Other Retail - Of Which: SME	7	0	5	1	0	0	8	0	6	1	0	0
Retail - Other Retail - Of Which: non-SME	17	0	16	3	0	0	14	0	14	2	0	0
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

2021 EU-wide Transparency Exercise

Credit Risk - IRB Approach

COMMERZBANK Aktiengesellschaft

FRANCE

(mln EUR, %)	IRB Approach										
	As of 30/09/2020						As of 31/12/2020				
	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
Institutions	3,252	0	3,575	751	0	0	3,953	0	3,776	537	0	0
Corporates	12,266	111	6,947	3,950	33	53	11,258	108	6,313	4,144	33	24
Corporates - Of Which: Specialised Lending	591	14	456	212	15	3	607	14	447	222	15	3
Corporates - Of Which: SME	14	0	14	6	0	0	13	0	13	7	0	0
Retail	104	0	99	17	0	1	95	0	91	17	0	1
Retail - Secured on real estate property	52	0	52	6	0	0	51	0	51	5	0	0
Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	6	0	6	1	0	0
Retail - Secured on real estate property - Of Which: non-SI	52	0	52	6	0	0	45	0	45	4	0	0
Retail - Qualifying Revolving	13	0	9	0	0	0	12	0	9	1	0	0
Retail - Other Retail	40	0	38	11	0	1	32	0	31	12	0	1
Retail - Other Retail - Of Which: SME	2	0	1	1	0	0	3	0	3	1	0	0
Retail - Other Retail - Of Which: non-SME	38	0	37	10	0	1	28	0	28	11	0	1
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

[1] Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

ITALY

(mln EUR, %)	IRB Approach										
	As of 30/09/2020						As of 31/12/2020				
	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
Central banks and central governments	387	0	104	188	0	0	393	0	401	539	0	1
Institutions	1,281	0	1,206	1,539	0	9	1,203	0	1,127	1,469	0	10
Corporates	3,230	30	1,957	995	5	3	2,974	2	1,814	1,009	0	7
Corporates - Of Which: Specialised Lending	122	25	117	23	5	1	120	0	115	66	0	5
Corporates - Of Which: SME	13	2	6	1	0	0	7	0	7	7	0	0
Retail	28	0	26	3	0	0	30	0	27	3	0	0
Retail - Secured on real estate property	16	0	16	1	0	0	17	0	17	1	0	0
Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	3	0	3	0	0	0
Retail - Secured on real estate property - Of Which: non-SI	16	0	16	1	0	0	14	0	14	1	0	0
Retail - Qualifying Revolving	5	0	4	0	0	0	5	0	4	0	0	0
Retail - Other Retail	7	0	6	2	0	0	8	0	7	2	0	0
Retail - Other Retail - Of Which: SME	3	0	2	1	0	0	4	0	3	1	0	0
Retail - Other Retail - Of Which: non-SME	4	0	4	1	0	0	4	0	3	1	0	0
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

[1] Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

SWITZERLAND

(mln EUR, %)	IRB Approach										
	As of 30/09/2020						As of 31/12/2020				
	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
Central banks and central governments	234	0	639	18	0	0	358	0	746	18	0	0
Institutions	2,070	0	2,050	255	0	0	2,204	0	2,204	290	0	0
Corporates	7,673	45	4,583	2,038	28	10	7,052	90	3,987	1,809	35	10
Corporates - Of Which: Specialised Lending	234	0	221	117	0	0	202	0	199	30	0	0
Corporates - Of Which: SME	60	1	48	22	1	1	42	1	31	11	1	1
Retail	716	2	647	85	1	2	649	2	592	75	1	1
Retail - Secured on real estate property	333	1	333	29	0	0	345	1	345	31	1	0
Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	25	0	25	2	0	0
Retail - Secured on real estate property - Of Which: non-SI	333	1	333	29	0	0	320	1	320	29	0	0
Retail - Qualifying Revolving	24	0	17	1	0	0	24	0	16	1	0	0
Retail - Other Retail	359	1	298	55	1	1	280	1	231	44	0	1
Retail - Other Retail - Of Which: SME	98	0	48	7	0	0	67	0	55	11	0	0
Retail - Other Retail - Of Which: non-SME	260	1	250	47	1	1	213	1	176	33	0	1
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

[1] Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

SPAIN

(mln EUR, %)	IRB Approach										
	As of 30/09/2020						As of 31/12/2020				
	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
Central banks and central governments	0	0	160	66	0	0	0	0	150	62	0	0
Institutions	1,180	0	1,071	501	0	0	1,177	0	1,150	583	0	0
Corporates	3,974	17	2,188	1,142	10	10	3,787	17	2,085	1,117	10	10
Corporates - Of Which: Specialised Lending	185	0	176	70	0	0	180	0	172	44	0	0
Corporates - Of Which: SME	22	0	22	5	0	0	22	0	22	5	0	0
Retail	64	0	59	3	0	0	63	0	59	3	0	0
Retail - Secured on real estate property	18	0	18	1	0	0	17	0	17	1	0	0
Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	2	0	2	0	0	0
Retail - Secured on real estate property - Of Which: non-SI	18	0	18	1	0	0	15	0	15	1	0	0
Retail - Qualifying Revolving	7	0	5	0	0	0	7	0	5	0	0	0
Retail - Other Retail	39	0	36	1	0	0	39	0	37	2	0	0
Retail - Other Retail - Of Which: SME	3	0	1	0	0	0	3	0	1	0	0	0
Retail - Other Retail - Of Which: non-SME	36	0	36	1	0	0	36	0	36	1	0	0
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

[1] Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

NETHERLANDS

(mln EUR, %)	IRB Approach										
	As of 30/09/2020						As of 31/12/2020				
	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
Institutions	492	0	530	114	0	0	482	0	528	115	0	0
Corporates	7,923	179	4,810	2,660	22	41	7,773	175	4,430	2,488	32	44
Corporates - Of Which: Specialised Lending	788	4	718	224	0	4	970	0	914	318	0	6
Corporates - Of Which: SME	15	0	8	4	0	0	16	0	9	4	0	0
Retail	78	0	75	10	0	0	78	0	74	10	0	0
Retail - Secured on real estate property	48	0	48	4	0	0	47	0	47	4	0	0
Retail - Secured on real estate property - Of Which: SME	2	0	2	0	0	0	8	0	8	0	0	0
Retail - Secured on real estate property - Of Which: non-SI	45	0	45	4	0	0	39	0	39	3	0	0
Retail - Qualifying Revolving	7	0	5	0	0	0	7	0	5	1	0	0
Retail - Other Retail	23	0	22	6	0	0	24	0	23	5	0	0
Retail - Other Retail - Of Which: SME	4	0	4	1	0	0	9	0	8	2	0	0
Retail - Other Retail - Of Which: non-SME	19	0	18	5	0	0	15	0	15	3	0	0
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

[1] Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

JAPAN

(mln EUR, %)	IRB Approach										
	As of 30/09/2020						As of 31/12/2020				
	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
Central banks and central governments	24,495	0	24,632	2,212	0	0	8,233	0	8,362	800	0	0
Institutions	313	0	251	101	0	0	296	0	238	101	0	0
Corporates	420	0	289	161	0	0	421	0	292	168	0	0
Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail	8	0	6	1	0	0	8	0	6	1	0	0
Retail - Secured on real estate property	4	0	4	0	0	0	3	0	3	0	0	0
Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: non-SI	4	0	4	0	0	0	3	0	3	0	0	0
Retail - Qualifying Revolving	3	0	2	0	0	0	3	0	2	0	0	0
Retail - Other Retail	1	0	1	0	0	0	2	0	2	0	0	0
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	1	0	1	0	0	0
Retail - Other Retail - Of Which: non-SME	1	0	1	0	0	0	1	0	1	0	0	0
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

[1] Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

2021 EU-wide Transparency Exercise

Credit Risk - IRB Approach

COMMERZBANK Aktiengesellschaft

Consolidated data

(mln EUR, %)	IRB Approach											
	As of 31/03/2021						As of 30/06/2021					
	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
Central banks and central governments	26,653	43	28,172	4,206	0	1	26,770	39	28,262	3,956	0	4
Institutions	47,005	7	42,026	15,143	0	62	48,952	8	43,529	16,787	4	69
Corporates	222,085	3,261	137,863	75,122	1,476	2,409	218,739	3,129	136,176	72,518	1,273	2,345
Corporates - Of Which: Specialised Lending	21,566	661	19,563	8,464	239	298	21,973	669	20,076	7,959	0	301
Corporates - Of Which: SME	13,023	491	9,493	5,219	315	316	12,207	448	8,546	4,514	290	284
Retail	157,990	1,276	148,942	22,204	1,048	909	161,114	1,279	150,824	23,542	1,140	925
Retail - Secured on real estate property	92,125	447	92,057	8,729	508	213	93,070	454	92,971	9,089	504	230
Retail - Secured on real estate property - Of Which: SME	15,476	114	15,481	1,535	166	42	15,607	110	15,611	1,582	168	44
Retail - Secured on real estate property - Of Which: non-SI	76,649	333	76,575	7,194	343	171	77,463	343	77,361	7,507	336	186
Retail - Qualifying Revolving	13,665	19	10,604	1,008	12	26	13,562	20	10,557	1,013	12	27
Retail - Other Retail	52,200	810	46,282	12,466	529	670	54,483	805	47,296	13,440	624	689
Retail - Other Retail - Of Which: SME	24,928	445	20,070	5,067	271	339	27,042	443	20,887	5,548	292	334
Retail - Other Retail - Of Which: non-SME	27,272	365	26,212	7,399	258	331	27,441	362	26,408	7,892	332	335
Equity	0	0	0	0	0		0	0	0	0	0	
Other non credit-obligation assets				6,853						5,250		
IRB Total[2]				**123,529**						**122,052**		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.

GERMANY

(mln EUR, %)	IRB Approach											
	As of 31/03/2021						As of 30/06/2021					
	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
Central banks and central governments	136	0	134	6	0	0	330	0	329	13	0	0
Institutions	4,814	0	6,687	1,378	0	1	5,082	1	6,595	1,767	4	1
Corporates	109,912	1,785	66,185	31,293	801	1,594	106,412	1,756	63,475	29,522	771	1,560
Corporates - Of Which: Specialised Lending	12,379	174	11,323	4,198	49	115	12,474	186	11,461	3,995	0	100
Corporates - Of Which: SME	9,036	381	6,351	2,996	207	239	7,505	342	5,628	2,689	188	209
Retail	141,723	756	133,318	17,070	448	453	144,103	741	134,581	17,384	435	453
Retail - Secured on real estate property	83,615	271	83,608	7,152	170	107	84,261	269	84,254	7,409	168	117
Retail - Secured on real estate property - Of Which: SME	14,798	79	14,792	1,229	49	26	14,916	76	14,909	1,279	47	27
Retail - Secured on real estate property - Of Which: non-SI	68,817	192	68,817	5,923	120	81	69,345	193	69,345	6,130	121	90
Retail - Qualifying Revolving	13,490	19	10,485	991	11	26	13,384	19	10,437	996	12	26
Retail - Other Retail	44,619	466	39,224	8,927	268	320	46,458	453	39,890	8,979	255	310
Retail - Other Retail - Of Which: SME	21,584	298	16,900	3,874	165	184	23,438	293	17,546	3,908	158	173
Retail - Other Retail - Of Which: non-SME	23,034	168	22,323	5,053	103	136	23,020	160	22,344	5,071	98	137
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

POLAND

(mln EUR, %)	IRB Approach											
	As of 31/03/2021						As of 30/06/2021					
	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
Central banks and central governments	163	0	160	39	0	0	189	0	184	22	0	0
Institutions	1,052	0	849	244	0	0	1,267	0	1,101	289	0	0
Corporates	11,648	367	9,289	7,416	238	284	11,659	353	9,411	6,822	241	301
Corporates - Of Which: Specialised Lending	2,442	120	2,224	1,669	0	66	2,096	125	1,964	1,502	0	79
Corporates - Of Which: SME	3,269	81	2,522	1,808	90	67	3,332	75	2,651	1,609	82	65
Retail	14,215	507	13,739	4,806	592	448	14,962	536	14,442	5,946	697	465
Retail - Secured on real estate property	7,443	171	7,381	1,498	335	104	7,821	181	7,729	1,605	333	112
Retail - Secured on real estate property - Of Which: SME	568	34	579	299	116	16	585	34	595	295	120	16
Retail - Secured on real estate property - Of Which: non-SI	6,874	137	6,802	1,198	219	89	7,235	146	7,134	1,310	213	95
Retail - Qualifying Revolving	2	0	1	0	0	0	2	0	2	0	0	0
Retail - Other Retail	6,771	336	6,356	3,408	256	344	7,139	345	6,712	4,341	364	353
Retail - Other Retail - Of Which: SME	3,058	143	2,957	1,146	104	152	3,218	147	3,112	1,598	132	158
Retail - Other Retail - Of Which: non-SME	3,713	193	3,399	2,262	153	192	3,922	199	3,600	2,743	232	195
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

UNITED STATES

(mln EUR, %)	IRB Approach											
	As of 31/03/2021						As of 30/06/2021					
	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
Central banks and central governments	5,900	0	6,045	0	0	0	7,712	0	7,852	0	0	0
Institutions	4,854	0	5,015	2,054	0	1	4,010	0	4,131	2,247	0	1
Corporates	20,430	4	12,585	7,425	2	15	19,823	3	11,864	6,920	2	19
Corporates - Of Which: Specialised Lending	574	1	522	155	0	0	572	0	549	151	0	0
Corporates - Of Which: SME	14	0	14	6	0	0	5	0	5	2	0	0
Retail	141	0	128	13	0	0	141	1	130	13	0	0
Retail - Secured on real estate property	85	0	85	5	0	0	79	0	79	5	0	0
Retail - Secured on real estate property - Of Which: SME	3	0	3	0	0	0	2	0	2	0	0	0
Retail - Secured on real estate property - Of Which: non-SI	82	0	82	5	0	0	77	0	77	5	0	0
Retail - Qualifying Revolving	15	0	10	2	0	0	14	0	9	2	0	0
Retail - Other Retail	41	0	33	6	0	0	48	0	42	7	0	0
Retail - Other Retail - Of Which: SME	20	0	13	3	0	0	20	0	13	3	0	0
Retail - Other Retail - Of Which: non-SME	21	0	20	3	0	0	28	0	29	4	0	0
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

UNITED KINGDOM

(mln EUR, %)	IRB Approach											
	As of 31/03/2021						As of 30/06/2021					
	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
Central banks and central governments	4,141	0	4,460	430	0	0	5,259	0	5,602	750	0	0
Institutions	5,216	0	5,178	2,161	0	1	5,500	0	5,411	2,464	0	2
Corporates	15,052	0	10,737	8,263	0	8	15,137	0	10,931	7,994	0	11
Corporates - Of Which: Specialised Lending	2,057	0	1,810	826	0	3	2,637	0	2,393	988	0	3
Corporates - Of Which: SME	259	0	258	152	0	0	10	0	9	5	0	0
Retail	106	0	103	9	1	0	95	0	88	7	1	0
Retail - Secured on real estate property	63	0	63	3	0	0	57	0	57	3	0	0
Retail - Secured on real estate property - Of Which: SME	10	0	10	0	0	0	7	0	7	0	0	0
Retail - Secured on real estate property - Of Which: non-SI	53	0	53	3	0	0	50	0	50	2	0	0
Retail - Qualifying Revolving	12	0	8	1	0	0	12	0	8	1	0	0
Retail - Other Retail	31	0	32	5	0	0	27	0	23	4	0	0
Retail - Other Retail - Of Which: SME	8	0	9	2	0	0	7	0	4	1	0	0
Retail - Other Retail - Of Which: non-SME	23	0	23	3	0	0	20	0	19	3	0	0
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

2021 EU-wide Transparency Exercise

Credit Risk - IRB Approach

COMMERZBANK Aktiengesellschaft

FRANCE

(mln EUR, %)	IRB Approach											
	As of 31/03/2021						As of 30/06/2021					
	Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
Institutions	3,699	0	3,693	504	0	0	4,560	0	4,520	818	0	0
Corporates	10,973	104	6,093	3,983	39	35	10,739	113	5,996	3,717	33	35
Corporates - Of Which: Specialised Lending	570	12	443	252	13	4	578	12	465	281	0	5
Corporates - Of Which: SME	11	0	11	4	0	0	6	0	6	2	0	0
Retail	96	0	91	14	0	0	85	0	80	11	0	0
Retail - Secured on real estate property	52	0	52	5	0	0	50	0	50	5	0	0
Retail - Secured on real estate property - Of Which: SME	6	0	6	1	0	0	6	0	6	1	0	0
Retail - Secured on real estate property - Of Which: non-SI	47	0	47	5	0	0	44	0	44	4	0	0
Retail - Qualifying Revolving	12	0	9	1	0	0	13	0	9	1	0	0
Retail - Other Retail	32	0	30	8	0	0	22	0	20	5	0	0
Retail - Other Retail - Of Which: SME	5	0	4	1	0	0	4	0	3	0	0	0
Retail - Other Retail - Of Which: non-SME	27	0	27	8	0	0	18	0	17	4	0	0
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

ITALY

(mln EUR, %)	IRB Approach											
	As of 31/03/2021						As of 30/06/2021					
	Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
Central banks and central governments	401	0	409	534	0	1	400	0	409	525	0	1
Institutions	1,167	0	1,089	1,398	0	10	1,418	0	1,374	1,596	0	10
Corporates	2,987	2	1,816	994	0	2	3,129	2	2,055	984	0	3
Corporates - Of Which: Specialised Lending	141	0	124	83	0	1	97	0	93	17	0	1
Corporates - Of Which: SME	5	0	5	7	0	0	0	0	0	0	0	0
Retail	32	0	30	3	0	0	29	0	27	3	0	0
Retail - Secured on real estate property	17	0	17	1	0	0	15	0	15	1	0	0
Retail - Secured on real estate property - Of Which: SME	3	0	3	0	0	0	2	0	2	0	0	0
Retail - Secured on real estate property - Of Which: non-SI	14	0	14	1	0	0	12	0	12	1	0	0
Retail - Qualifying Revolving	5	0	4	0	0	0	5	0	4	0	0	0
Retail - Other Retail	10	0	9	2	0	0	9	0	9	2	0	0
Retail - Other Retail - Of Which: SME	5	0	5	1	0	0	5	0	5	1	0	0
Retail - Other Retail - Of Which: non-SME	5	0	4	1	0	0	4	0	4	1	0	0
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

SWITZERLAND

(mln EUR, %)	IRB Approach											
	As of 31/03/2021						As of 30/06/2021					
	Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
Central banks and central governments	329	0	690	17	0	0	188	0	590	23	0	0
Institutions	2,122	0	2,138	254	0	0	2,189	0	2,195	246	0	0
Corporates	6,975	89	3,959	1,756	34	13	6,709	88	3,824	1,774	50	16
Corporates - Of Which: Specialised Lending	195	0	192	26	0	0	197	0	194	18	0	0
Corporates - Of Which: SME	35	1	30	10	1	1	21	1	20	6	1	1
Retail	662	2	609	81	1	1	628	2	582	80	1	2
Retail - Secured on real estate property	347	1	347	30	1	0	333	1	333	31	1	0
Retail - Secured on real estate property - Of Which: SME	24	0	24	2	0	0	26	0	26	2	0	0
Retail - Secured on real estate property - Of Which: non-SI	323	1	323	29	0	0	306	1	306	29	1	0
Retail - Qualifying Revolving	23	0	16	1	0	0	25	0	17	1	0	0
Retail - Other Retail	291	1	246	50	0	1	270	1	232	48	0	1
Retail - Other Retail - Of Which: SME	70	0	54	11	0	0	57	0	48	10	0	0
Retail - Other Retail - Of Which: non-SME	221	1	192	39	0	1	213	1	184	38	0	1
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

SPAIN

(mln EUR, %)	IRB Approach											
	As of 31/03/2021						As of 30/06/2021					
	Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
Central banks and central governments	0	0	157	64	0	0	0	0	151	68	0	0
Institutions	1,129	0	1,105	512	0	0	1,173	0	1,152	500	0	0
Corporates	3,824	17	2,103	1,085	10	10	3,962	18	2,240	1,115	10	10
Corporates - Of Which: Specialised Lending	178	0	170	43	0	0	196	0	188	42	0	0
Corporates - Of Which: SME	20	0	20	4	0	0	0	0	0	0	0	0
Retail	65	0	61	4	0	0	67	0	63	4	0	0
Retail - Secured on real estate property	18	0	18	1	0	0	19	0	19	1	0	0
Retail - Secured on real estate property - Of Which: SME	2	0	2	0	0	0	2	0	2	0	0	0
Retail - Secured on real estate property - Of Which: non-SI	16	0	16	1	0	0	16	0	16	1	0	0
Retail - Qualifying Revolving	7	0	5	0	0	0	8	0	5	0	0	0
Retail - Other Retail	40	0	39	2	0	0	41	0	39	2	0	0
Retail - Other Retail - Of Which: SME	3	0	1	0	0	0	3	0	1	0	0	0
Retail - Other Retail - Of Which: non-SME	38	0	38	2	0	0	38	0	37	2	0	0
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

NETHERLANDS

(mln EUR, %)	IRB Approach											
	As of 31/03/2021						As of 30/06/2021					
	Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
Institutions	459	0	502	104	0	0	504	0	514	116	0	0
Corporates	7,615	173	4,675	2,518	21	44	7,184	164	4,274	2,225	21	58
Corporates - Of Which: Specialised Lending	787	0	724	252	0	4	749	0	710	194	0	4
Corporates - Of Which: SME	13	0	6	4	0	0	9	0	1	1	0	0
Retail	74	0	71	10	0	0	69	0	65	8	0	0
Retail - Secured on real estate property	44	0	44	4	0	0	37	0	37	3	0	0
Retail - Secured on real estate property - Of Which: SME	8	0	8	1	0	0	7	0	7	1	0	0
Retail - Secured on real estate property - Of Which: non-SI	37	0	37	3	0	0	29	0	29	2	0	0
Retail - Qualifying Revolving	7	0	5	1	0	0	8	0	5	1	0	0
Retail - Other Retail	23	0	22	6	0	0	24	0	23	5	0	0
Retail - Other Retail - Of Which: SME	9	0	8	2	0	0	9	0	9	2	0	0
Retail - Other Retail - Of Which: non-SME	14	0	14	4	0	0	15	0	15	3	0	0
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

JAPAN

(mln EUR, %)	IRB Approach											
	As of 31/03/2021						As of 30/06/2021					
	Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
Central banks and central governments	9,003	0	9,134	864	0	0	4,493	0	4,623	699	0	0
Institutions	285	0	229	91	0	0	317	0	253	105	0	0
Corporates	372	0	244	133	0	0	1,564	34	1,438	555	21	14
Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
Corporates - Of Which: SME	0	0	0	0	0	0	4	0	3	1	0	0
Retail	7	0	6	0	0	0	7	0	6	0	0	0
Retail - Secured on real estate property	3	0	3	0	0	0	4	0	4	0	0	0
Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: non-SI	3	0	3	0	0	0	4	0	4	0	0	0
Retail - Qualifying Revolving	3	0	2	0	0	0	2	0	1	0	0	0
Retail - Other Retail	1	0	1	0	0	0	1	0	1	0	0	0
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME	1	0	1	0	0	0	1	0	1	0	0	0
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

2021 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

COMMERZBANK Aktiengesellschaft

(mln EUR)

		As of 31/12/2020												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [	Austria	220	220	0	0	220	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	3	460	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		203	203	0	0	203	0	8	20	0	0	0	0	
[10Y - more		532	532	0	0	0	532	0	0	0	0	0	0	
Total		**956**	**956**	**0**	**0**	**423**	**532**	**11**	**480**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Belgium	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		31	31	0	0	31	0	0	0	0	0	0	0	
[5Y - 10Y [		193	193	0	0	193	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**224**	**224**	**0**	**0**	**224**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Bulgaria	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Cyprus													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Czech Republic	1	1	0	0	1	0	0	0	0	0	0	0	
[3M - 1Y [		40	40	0	0	40	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		4	4	0	0	4	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**44**	**44**	**0**	**0**	**44**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Denmark													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Estonia	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		1	1	0	0	0	1	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**1**	**1**	**0**	**0**	**0**	**1**	**0**	**0**	**0**	**0**	**0**	**0**	**0**

2021 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

COMMERZBANK Aktiengesellschaft

(mln EUR)

		As of 31/12/2020												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [	Finland	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		16	16	0	0	0	16	0	0	0	0	0	0	
[10Y - more		54	54	0	0	0	54	0	0	0	0	0	0	
Total		**70**	**70**	**0**	**0**	**0**	**70**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	France	520	519	1	0	0	518	0	0	0	0	0	0	
[3M - 1Y [		1	1	1	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		4	4	0	0	4	0	0	0	0	0	0	0	
[2Y - 3Y [		44	44	0	0	44	0	0	0	0	0	0	0	
[3Y - 5Y [		53	53	0	0	53	0	0	0	0	0	0	0	
[5Y - 10Y [		106	106	0	0	106	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**728**	**727**	**3**	**0**	**206**	**518**	**0**	**0**	**0**	**0**	**0**	**0**	**50**
[0 - 3M [	Germany	977	977	50	0	0	927	183	1,647	176	208	915	0	
[3M - 1Y [		461	461	14	0	191	255	115	700	98	186	35	0	
[1Y - 2Y [		951	951	163	0	382	407	74	715	88	883	14	0	
[2Y - 3Y [		739	739	26	0	198	516	114	908	49	219	1	0	
[3Y - 5Y [		2,546	2,546	4	0	1,895	647	182	1,115	185	847	0	0	
[5Y - 10Y [		5,235	5,232	60	0	1,388	3,784	667	1,955	298	1,178	0	0	
[10Y - more		3,367	3,367	27	0	0	3,340	3,618	4,817	1,122	1,482	0	0	
Total		**14.276**	**14.273**	**344**	**0**	**4.053**	**9.876**	**4.952**	**11.857**	**2.015**	**5.003**	**964**	**0**	**16**
[0 - 3M [	Croatia	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Greece	407	407	4	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		378	378	4	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		11	11	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	52	1,300	0	0	0	0	
[5Y - 10Y [		7	7	1	0	0	0	23	400	0	0	0	0	
[10Y - more		0	0	0	0	0	0	19	250	0	0	0	0	
Total		**803**	**803**	**9**	**0**	**0**	**0**	**93**	**1,950**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Hungary	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		27	27	0	0	27	0	0	0	0	0	0	0	
[2Y - 3Y [		64	64	0	0	64	0	0	0	0	0	0	0	
[3Y - 5Y [		69	69	0	0	69	0	0	0	0	0	0	0	
[5Y - 10Y [		38	38	0	0	38	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**198**	**198**	**0**	**0**	**198**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**14**
[0 - 3M [	Ireland	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Italy	591	591	0	0	0	241	0	0	0	0	0	0	
[3M - 1Y [		540	540	0	0	0	2	0	0	0	0	0	0	
[1Y - 2Y [		105	105	0	0	0	3	0	0	0	0	0	0	
[2Y - 3Y [		158	158	0	0	0	3	0	0	0	0	0	0	
[3Y - 5Y [		183	183	0	0	0	76	0	0	0	0	0	0	
[5Y - 10Y [		2,803	2,803	0	0	0	2,803	0	0	0	0	0	0	
[10Y - more		6,747	6,723	0	0	0	6,723	31	108	0	0	0	0	
Total		**11,128**	**11,105**	**1**	**0**	**0**	**9,851**	**31**	**108**	**0**	**0**	**0**	**0**	**1,954**
[0 - 3M [	Latvia	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**

2021 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

COMMERZBANK Aktiengesellschaft

(mln EUR)

		As of 31/12/2020												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [	Lithuania	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		25	25	0	0	25	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		25	25	0	0	25	0	0	0	0	0	0	0	0
[0 - 3M [	Luxembourg	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [	Malta													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Netherlands	436	436	0	0	0	436	30	1,768	24	658	0	0	
[3M - 1Y [		0	0	0	0	0	0	31	2,233	25	750	0	0	
[1Y - 2Y [		0	0	0	0	0	0	23	1,204	120	2,500	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	95	1,500	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	157	488	0	0	
Total		436	436	0	0	0	436	84	5,205	421	5,896	0	0	0
[0 - 3M [	Poland	817	817	2	0	723	93	0	0	0	0	0	0	
[3M - 1Y [		2,469	2,469	16	0	2,017	436	0	0	0	0	0	0	
[1Y - 2Y [		2,076	2,076	16	0	1,931	129	0	0	0	0	10	0	
[2Y - 3Y [		1,091	1,091	22	0	554	515	0	0	0	0	0	0	
[3Y - 5Y [		2,432	2,432	7	0	1,698	728	0	0	0	0	0	0	
[5Y - 10Y [		1,099	1,096	18	0	411	667	0	0	0	0	0	0	
[10Y - more		12	12	0	0	0	12	0	0	0	0	0	0	
Total		9,997	9,994	80	0	7,335	2,579	0	0	0	0	11	0	44
[0 - 3M [	Portugal	143	143	0	0	0	143	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		175	175	0	0	175	0	0	0	0	0	0	0	
[3Y - 5Y [		649	648	0	0	622	26	0	0	0	0	0	0	
[5Y - 10Y [		1	1	1	0	0	0	0	0	0	0	0	0	
[10Y - more		416	416	0	0	0	416	0	0	0	0	0	0	
Total		1,382	1,382	1	0	797	584	0	0	0	0	0	0	5
[0 - 3M [	Romania													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Slovakia	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		7	7	0	0	7	0	0	0	0	0	0	0	
[3Y - 5Y [		204	204	0	0	204	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		211	211	0	0	211	0	0	0	0	0	0	0	0
[0 - 3M [	Slovenia	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		250	250	0	0	250	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		82	82	0	0	82	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		16	16	0	0	16	0	0	0	0	0	0	0	
[10Y - more		2	2	2	0	0	0	0	0	0	0	0	0	
Total		351	351	3	0	348	0	0	0	0	0	0	0	0

2021 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

COMMERZBANK Aktiengesellschaft

(mln EUR)

		As of 31/12/2020												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [	Spain	193	193	0	0	0	193	0	0	0	0	0	0	
[3M - 1Y [		210	210	10	0	200	0	0	0	0	0	0	0	
[1Y - 2Y [		76	76	0	0	0	76	0	0	0	0	0	0	
[2Y - 3Y [		695	694	0	0	610	84	0	0	0	0	0	0	
[3Y - 5Y [		1,698	1,697	0	0	1,697	0	0	0	0	0	0	0	
[5Y - 10Y [		119	119	0	0	0	119	0	0	0	0	0	0	
[10Y - more		413	406	0	0	0	406	0	0	0	0	0	0	
Total		3,406	3,396	10	0	2,508	878	0	0	0	0	0	0	0
[0 - 3M [	Sweden	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [	United Kingdom	213	213	0	0	0	213	0	0	0	0	0	0	
[3M - 1Y [		20	20	0	0	0	20	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		11	11	0	0	0	11	0	0	0	0	0	0	
[3Y - 5Y [		3	3	0	0	0	3	0	0	0	0	0	0	
[5Y - 10Y [		48	48	0	0	0	48	0	0	0	0	0	0	
[10Y - more		2,599	2,598	0	0	0	2,598	0	0	0	0	0	0	
Total		2,894	2,893	0	0	0	2,893	0	0	0	0	0	0	1,256
[0 - 3M [	Iceland	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [	Liechtenstein													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Norway	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [	Australia	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [	Canada	115	115	0	0	0	115	0	0	0	0	0	0	
[3M - 1Y [		125	125	0	0	17	109	0	0	0	0	0	0	
[1Y - 2Y [		247	247	0	0	9	238	0	0	0	0	0	0	
[2Y - 3Y [		249	248	0	0	0	248	0	0	0	0	0	0	
[3Y - 5Y [		318	318	0	0	0	318	0	0	0	0	0	0	
[5Y - 10Y [		203	203	0	0	0	203	0	0	0	0	0	0	
[10Y - more		19	19	0	0	0	19	0	0	0	0	0	0	
Total		1,276	1,275	0	0	25	1,250	0	0	0	0	0	0	458
[0 - 3M [	Hong Kong	105	105	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		105	105	0	0	0	0	0	0	0	0	0	0	6

2021 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

COMMERZBANK Aktiengesellschaft

(mln EUR)

		As of 31/12/2020												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [	Japan	1,097	1,096	0	0	0	1,096	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		158	158	0	0	0	158	0	0	0	0	0	0	
Total		**1,254**	**1,254**	**0**	**0**	**0**	**1,254**	**0**	**0**	**0**	**0**	**0**	**0**	**338**
[0 - 3M [	U.S.	1,847	1,844	8	0	1,268	486	0	0	0	0	4	0	
[3M - 1Y [		38	38	0	0	17	21	0	0	0	0	0	0	
[1Y - 2Y [		76	76	0	0	8	68	0	0	0	0	0	0	
[2Y - 3Y [		303	303	1	0	0	302	0	0	0	0	0	0	
[3Y - 5Y [		241	241	0	0	0	241	0	0	0	0	0	0	
[5Y - 10Y [		833	833	0	0	0	833	0	0	0	0	0	0	
[10Y - more		1,416	1,416	0	0	0	1,416	0	0	0	0	0	0	
Total		**4,755**	**4,751**	**9**	**0**	**1,293**	**3,368**	**0**	**0**	**0**	**0**	**4**	**0**	**1,648**
[0 - 3M [	China	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		5	5	0	0	5	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**5**	**5**	**0**	**0**	**5**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**3**
[0 - 3M [	Switzerland	103	103	0	0	0	103	0	0	0	0	0	0	
[3M - 1Y [		24	24	0	0	24	0	0	0	0	0	0	0	
[1Y - 2Y [		99	99	0	0	0	99	0	0	0	0	0	0	
[2Y - 3Y [		131	131	0	0	28	102	0	0	0	0	0	0	
[3Y - 5Y [		363	363	0	0	53	310	0	0	0	0	0	0	
[5Y - 10Y [		180	180	0	0	0	180	0	0	0	0	0	0	
[10Y - more		47	47	0	0	0	47	0	0	0	0	0	0	
Total		**947**	**947**	**0**	**0**	**106**	**841**	**0**	**0**	**0**	**0**	**0**	**0**	**115**
[0 - 3M [	Other advanced economies non EEA	433	433	0	0	0	0	0	0	0	0	1	0	
[3M - 1Y [		65	65	0	0	22	0	0	0	0	0	0	0	
[1Y - 2Y [		18	18	0	0	6	0	0	0	0	0	0	0	
[2Y - 3Y [		1	1	0	0	1	0	0	0	0	0	0	0	
[3Y - 5Y [		46	46	0	0	46	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**562**	**562**	**0**	**0**	**74**	**0**	**0**	**0**	**0**	**0**	**1**	**0**	**123**
[0 - 3M [	Other Central and eastern Europe countries non EEA	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Middle East	67	66	0	0	0	66	0	0	0	0	47	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		126	125	0	0	87	38	0	0	0	0	0	0	
[5Y - 10Y [		100	100	0	0	0	100	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**292**	**292**	**0**	**0**	**87**	**204**	**0**	**0**	**0**	**0**	**47**	**0**	**263**
[0 - 3M [	Latin America and the Caribbean	49	49	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**49**	**49**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**

2021 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

COMMERZBANK Aktiengesellschaft

(mln EUR)

		As of 31/12/2020												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [	Africa	467	466	0	0	0	466	0	0	0	0	38	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	50	0	
[1Y - 2Y [		64	64	64	0	0	0	0	0	0	0	29	0	
[2Y - 3Y [		96	96	96	0	0	0	0	0	0	0	91	0	
[3Y - 5Y [		36	36	26	0	0	10	0	0	0	0	0	0	
[5Y - 10Y [		163	163	119	0	0	43	0	0	0	0	0	0	
[10Y - more		17	17	0	0	0	17	0	0	0	0	0	0	
Total		**843**	**843**	**306**	**0**	**0**	**536**	**0**	**0**	**0**	**0**	**208**	**0**	**231**
[0 - 3M [	Others	389	389	0	0	328	61	0	0	0	0	67	0	
[3M - 1Y [		16	16	0	0	0	16	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		1	1	1	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		83	83	0	0	0	83	0	0	0	0	124	0	
[5Y - 10Y [		94	94	0	0	0	94	0	0	0	0	0	0	
[10Y - more		36	36	0	0	0	36	0	0	0	0	0	0	
Total		**618**	**618**	**1**	**0**	**328**	**289**	**0**	**0**	**0**	**0**	**191**	**0**	**308**

Notes and definitions

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees

(3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments

(5) Residual countries not reported separately in the Transparency exercise

Regions:

Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela,Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, Tanzania, United Republic Of, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

(6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.

(7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

2021 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

COMMERZBANK Aktiengesellschaft

(mln EUR)

		As of 30/06/2021												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [	Austria	0	0	0	0	0	0	3	460	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		236	236	6	0	230	0	8	20	0	0	0	0	
[10Y - more		497	497	0	0	0	497	0	0	0	0	0	0	
Total		**733**	**733**	**6**	**0**	**230**	**497**	**10**	**480**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Belgium	9	9	7	0	2	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		20	20	0	0	20	0	0	0	0	0	0	0	
[5Y - 10Y [		99	99	0	0	99	0	0	0	0	0	0	0	
[10Y - more		96	96	0	0	96	0	0	0	0	0	0	0	
Total		**225**	**225**	**7**	**0**	**218**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Bulgaria	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Cyprus													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Czech Republic	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		41	41	0	0	41	0	0	0	0	0	0	0	
[1Y - 2Y [		4	4	0	0	4	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**45**	**45**	**0**	**0**	**45**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Denmark													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Estonia	1	1	0	0	0	1	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**1**	**1**	**0**	**0**	**0**	**1**	**0**	**0**	**0**	**0**	**0**	**0**	**0**

2021 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

COMMERZBANK Aktiengesellschaft

(mln EUR)

		As of 30/06/2021												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [	Finland	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		15	15	0	0	0	15	0	0	0	0	0	0	
[10Y - more		53	53	0	0	0	53	0	0	0	0	0	0	
Total		**68**	**68**	**0**	**0**	**0**	**68**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	France	681	681	156	0	0	524	0	0	0	0	0	0	
[3M - 1Y [		459	459	458	0	1	0	0	0	0	0	0	0	
[1Y - 2Y [		5	5	2	0	3	0	0	0	0	0	0	0	
[2Y - 3Y [		43	43	1	0	42	0	0	0	0	0	0	0	
[3Y - 5Y [		63	63	37	0	26	0	0	0	0	0	0	0	
[5Y - 10Y [		67	67	44	0	23	0	0	0	0	0	0	0	
[10Y - more		17	17	7	0	10	0	0	0	0	0	0	0	
Total		**1,334**	**1,333**	**705**	**0**	**104**	**524**	**0**	**0**	**0**	**0**	**0**	**0**	**59**
[0 - 3M [	Germany	1,148	1,146	140	0	63	943	39	415	38	85	656	0	
[3M - 1Y [		1,048	1,048	416	0	297	335	130	1,242	117	838	7	0	
[1Y - 2Y [		906	906	318	0	276	313	52	436	64	528	30	0	
[2Y - 3Y [		956	956	0	0	430	525	86	955	13	224	0	0	
[3Y - 5Y [		2,628	2,628	33	0	1,494	1,102	199	1,011	257	1,608	0	0	
[5Y - 10Y [		4,636	4,636	45	0	1,160	3,431	815	3,423	256	1,418	0	0	
[10Y - more		3,374	3,374	94	0	0	3,280	2,541	6,067	898	2,161	0	0	
Total		**14,696**	**14,694**	**1,045**	**0**	**3,719**	**9,929**	**3,862**	**13,549**	**1,643**	**6,863**	**694**	**0**	**15**
[0 - 3M [	Croatia	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Greece	471	471	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		336	336	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		35	35	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	40	1,300	0	0	0	0	
[5Y - 10Y [		6	6	1	0	0	0	12	400	0	0	0	0	
[10Y - more		0	0	0	0	0	0	5	250	0	0	0	0	
Total		**849**	**849**	**1**	**0**	**0**	**0**	**58**	**1,950**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Hungary	1	1	0	0	1	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		35	35	0	0	35	0	0	0	0	0	0	0	
[2Y - 3Y [		44	44	0	0	44	0	0	0	0	0	0	0	
[3Y - 5Y [		73	73	0	0	73	0	0	0	0	0	0	0	
[5Y - 10Y [		43	43	0	0	43	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**196**	**196**	**0**	**0**	**196**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**15**
[0 - 3M [	Ireland	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		1	1	1	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**1**	**1**	**1**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Italy	781	781	0	0	0	480	0	0	0	0	0	0	
[3M - 1Y [		2	2	0	0	0	2	0	0	0	0	0	0	
[1Y - 2Y [		2	1	0	0	0	1	0	0	0	0	0	0	
[2Y - 3Y [		56	56	0	0	0	3	0	0	0	0	0	0	
[3Y - 5Y [		309	308	0	0	0	255	0	0	0	0	0	0	
[5Y - 10Y [		3,697	3,692	112	0	0	3,580	0	0	0	0	0	0	
[10Y - more		5,087	5,071	0	0	0	5,071	30	108	0	0	0	0	
Total		**9,933**	**9,911**	**112**	**0**	**0**	**9,392**	**30**	**108**	**0**	**0**	**0**	**0**	**1,891**
[0 - 3M [	Latvia	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		15	15	0	0	15	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**15**	**15**	**0**	**0**	**15**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**

2021 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

COMMERZBANK Aktiengesellschaft

(mln EUR)

		As of 30/06/2021												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [	Lithuania	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		25	25	0	0	25	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**25**	**25**	**0**	**0**	**25**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Luxembourg	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		1	1	1	0	0	0	0	0	1	0	0	0	
Total		**1**	**1**	**1**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Malta													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Netherlands	369	369	6	0	0	363	15	1.253	23	750	0	0	
[3M - 1Y [		0	0	0	0	0	0	11	1.167	39	1.500	0	0	
[1Y - 2Y [		105	105	105	0	0	0	10	456	109	2.500	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	131	488	0	0	
Total		**475**	**475**	**111**	**0**	**0**	**363**	**35**	**2,876**	**301**	**5,238**	**0**	**0**	**0**
[0 - 3M [	Poland	976	973	70	0	774	129	0	0	0	0	0	0	
[3M - 1Y [		760	760	9	0	552	199	0	0	0	0	17	0	
[1Y - 2Y [		2,383	2,383	0	0	2,105	278	0	0	0	0	1	0	
[2Y - 3Y [		2,280	2,280	43	0	1,691	546	0	0	0	0	0	0	
[3Y - 5Y [		1,369	1,368	31	0	889	448	0	0	0	0	0	0	
[5Y - 10Y [		1,361	1,361	57	0	554	750	0	0	0	0	0	0	
[10Y - more		12	12	0	0	0	12	0	0	0	0	0	0	
Total		**9,139**	**9,137**	**210**	**0**	**6,565**	**2,362**	**0**	**0**	**0**	**0**	**19**	**0**	**28**
[0 - 3M [	Portugal	123	123	0	0	1	122	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		592	592	0	0	592	0	0	0	0	0	0	0	
[3Y - 5Y [		23	23	0	0	0	23	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		399	398	0	0	0	398	0	0	0	0	0	0	
Total		**1,136**	**1,135**	**0**	**0**	**593**	**543**	**0**	**0**	**0**	**0**	**0**	**0**	**5**
[0 - 3M [	Romania													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Slovakia	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		210	210	0	0	210	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**210**	**210**	**0**	**0**	**210**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Slovenia	250	250	0	0	250	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		81	81	0	0	81	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		16	16	0	0	15	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**348**	**348**	**1**	**0**	**347**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**

2021 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

COMMERZBANK Aktiengesellschaft

(mln EUR)

		As of 30/06/2021												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [	Spain	171	171	1	0	3	167	0	0	0	0	0	0	
[3M - 1Y [		19	19	19	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		647	647	0	0	556	91	0	0	0	0	0	0	
[2Y - 3Y [		729	729	0	0	667	62	0	0	0	0	0	0	
[3Y - 5Y [		1,013	1,013	0	0	1,013	0	0	0	0	0	0	0	
[5Y - 10Y [		122	122	5	0	0	116	0	0	0	0	0	0	
[10Y - more		399	392	0	0	0	392	0	0	0	0	0	0	
Total		**3,100**	**3,091**	**25**	**0**	**2,238**	**827**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Sweden	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	United Kingdom	232	231	0	0	0	231	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		1	1	0	0	0	1	0	0	0	0	0	0	
[2Y - 3Y [		10	10	0	0	0	10	0	0	0	0	0	0	
[3Y - 5Y [		3	3	0	0	0	3	0	0	0	0	0	0	
[5Y - 10Y [		48	48	0	0	0	48	0	0	0	0	0	0	
[10Y - more		2,717	2,715	0	0	0	2,715	0	0	0	0	0	0	
Total		**3,011**	**3,009**	**0**	**0**	**0**	**3,009**	**0**	**0**	**0**	**0**	**0**	**0**	**1,290**
[0 - 3M [	Iceland	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Liechtenstein													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Norway	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Australia	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Canada	128	128	0	0	0	128	0	0	0	0	0	0	
[3M - 1Y [		125	125	0	0	0	125	0	0	0	0	0	0	
[1Y - 2Y [		323	323	0	0	8	314	0	0	0	0	0	0	
[2Y - 3Y [		199	199	0	0	0	199	0	0	0	0	0	0	
[3Y - 5Y [		213	213	0	0	0	213	0	0	0	0	0	0	
[5Y - 10Y [		171	171	0	0	0	171	0	0	0	0	0	0	
[10Y - more		19	19	0	0	0	19	0	0	0	0	0	0	
Total		**1,178**	**1,178**	**0**	**0**	**8**	**1,170**	**0**	**0**	**0**	**0**	**0**	**0**	**388**
[0 - 3M [	Hong Kong	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		108	108	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**108**	**108**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**6**

2021 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

COMMERZBANK Aktiengesellschaft

(mln EUR)

		As of 30/06/2021												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [	Japan	1,037	1,037	0	0	0	1,037	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		154	154	0	0	0	154	0	0	0	0	0	0	
Total		**1,191**	**1,191**	**0**	**0**	**0**	**1,191**	**0**	**0**	**0**	**0**	**0**	**0**	**373**
[0 - 3M [	U.S.	1,088	1,088	0	0	619	384	0	0	0	0	5	0	
[3M - 1Y [		57	57	0	0	25	32	0	0	0	0	0	0	
[1Y - 2Y [		220	220	3	0	35	181	0	0	0	0	0	0	
[2Y - 3Y [		129	129	0	0	0	129	0	0	0	0	0	0	
[3Y - 5Y [		242	240	0	0	0	240	0	0	0	0	0	0	
[5Y - 10Y [		849	849	0	0	43	807	0	0	0	0	0	0	
[10Y - more		1,479	1,478	69	0	0	1,409	0	0	0	0	0	0	
Total		**4,064**	**4,061**	**72**	**0**	**723**	**3,181**	**0**	**0**	**0**	**0**	**5**	**0**	**2,260**
[0 - 3M [	China	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		5	5	0	0	5	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**5**	**5**	**0**	**0**	**5**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**17**
[0 - 3M [	Switzerland	19	19	0	0	0	19	3	273	0	0	0	0	
[3M - 1Y [		70	70	0	0	23	47	1	29	0	0	0	0	
[1Y - 2Y [		149	149	0	0	0	149	0	0	0	0	0	0	
[2Y - 3Y [		28	28	0	0	28	0	0	0	0	0	0	0	
[3Y - 5Y [		401	401	0	0	53	348	0	0	0	0	0	0	
[5Y - 10Y [		128	128	0	0	0	128	0	0	0	0	0	0	
[10Y - more		46	46	0	0	0	46	0	0	0	0	0	0	
Total		**840**	**840**	**0**	**0**	**104**	**736**	**5**	**302**	**0**	**0**	**0**	**0**	**97**
[0 - 3M [	Other advanced economies non EEA	1,707	1,707	0	0	0	0	0	0	0	0	1	0	
[3M - 1Y [		395	395	0	0	13	0	0	0	0	0	0	0	
[1Y - 2Y [		27	27	0	0	6	0	0	0	0	0	0	0	
[2Y - 3Y [		15	15	0	0	15	0	0	0	0	0	0	0	
[3Y - 5Y [		37	37	0	0	37	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**2,180**	**2,180**	**0**	**0**	**71**	**0**	**0**	**0**	**0**	**0**	**1**	**0**	**143**
[0 - 3M [	Other Central and eastern Europe countries non EEA	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Middle East	71	70	0	0	0	70	0	0	0	0	21	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		46	46	0	0	46	0	0	0	0	0	0	0	
[3Y - 5Y [		79	79	0	0	44	35	0	0	0	0	0	0	
[5Y - 10Y [		102	102	0	0	0	102	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**298**	**297**	**0**	**0**	**90**	**208**	**0**	**0**	**0**	**0**	**21**	**0**	**233**
[0 - 3M [	Latin America and the Caribbean	448	448	0	0	0	425	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**448**	**448**	**0**	**0**	**0**	**425**	**0**	**0**	**0**	**0**	**0**	**0**	**0**

2021 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

COMMERZBANK Aktiengesellschaft

		As of 30/06/2021												
		Direct exposures												
	(mln EUR)	On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [	Africa	489	488	0	0	0	488	0	0	0	0	139	0	
[3M - 1Y [		69	69	65	0	0	3	0	0	0	0	0	0	
[1Y - 2Y [		99	99	99	0	0	0	0	0	0	0	56	0	
[2Y - 3Y [		47	47	47	0	0	0	0	0	0	0	93	0	
[3Y - 5Y [		36	36	27	0	0	9	0	0	0	0	0	0	
[5Y - 10Y [		150	150	67	0	0	83	0	0	0	0	0	0	
[10Y - more		30	30	0	0	0	30	0	0	0	0	0	0	
Total		**920**	**919**	**305**	**0**	**0**	**614**	**0**	**0**	**0**	**0**	**289**	**0**	**277**
[0 - 3M [	Others	277	277	9	0	173	95	0	0	0	0	44	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		1	1	1	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	118	0	
[3Y - 5Y [		75	75	0	0	0	75	0	0	0	0	0	0	
[5Y - 10Y [		87	87	0	0	0	87	0	0	0	0	0	0	
[10Y - more		45	45	0	0	0	45	0	0	0	0	0	0	
Total		**486**	**485**	**10**	**0**	**173**	**303**	**0**	**0**	**0**	**0**	**163**	**0**	**307**

Notes and definitions

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees

(3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments

(5) Residual countries not reported separately in the Transparency exercise

Regions:

Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela,Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, Tanzania, United Republic Of, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

(6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.

(7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

2021 EU-wide Transparency Exercise

Performing and non-performing exposures

COMMERZBANK Aktiengesellschaft

(mln EUR)	As of 30/09/2020									As of 31/12/2020								
	Gross carrying amount					Accumulated impairment, accumulated changes in fair value due to credit risk and provisions[4]			Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount					Accumulated impairment, accumulated changes in fair value due to credit risk and provisions[4]			Collaterals and financial guarantees received on non-performing exposures
		Of which performing but past due >30 days and <=90 days	Of which non-performing[1]			On performing exposures[2]	On non-performing exposures[3]				Of which performing but past due >30 days and <=90 days	Of which non-performing[1]			On performing exposures[2]	On non-performing exposures[3]		
				Of which: defaulted	Of which Stage 3			Of which Stage 3					Of which: defaulted	Of which Stage 3			Of which Stage 3	
Cash balances at central banks and other demand deposits	**74,470**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**66,327**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
Debt securities (including at amortised cost and fair value)	**81,464**	**0**	**3**	**3**	**3**	**52**	**3**	**3**	**0**	**80,281**	**0**	**0**	**0**	**0**	**56**	**0**	**0**	**0**
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	42,195	0	0	0	0	40	0	0	0	40,294	0	0	0	0	43	0	0	0
Credit institutions	18,009	0	0	0	0	3	0	0	0	17,875	0	0	0	0	3	0	0	0
Other financial corporations	14,234	0	3	3	3	2	3	3	0	15,015	0	0	0	0	2	0	0	0
Non-financial corporations	7,026	0	0	0	0	7	0	0	0	7,097	0	0	0	0	8	0	0	0
Loans and advances(including at amortised cost and fair value)	**311,026**	**313**	**4,301**	**4,256**	**4,089**	**704**	**2,104**	**2,018**	**930**	**286,114**	**241**	**4,466**	**4,415**	**4,167**	**929**	**2,242**	**2,114**	**973**
Central banks	6,646	0	0	0	0	0	0	0	0	5,609	0	0	0	0	0	0	0	0
General governments	17,381	0	47	47	47	2	1	1	46	16,778	0	45	45	45	2	1	1	44
Credit institutions	37,305	0	8	8	8	24	3	3	2	27,198	0	7	7	7	23	2	2	2
Other financial corporations	35,589	26	13	13	13	6	14	14	2	26,267	17	13	13	13	8	13	13	1
Non-financial corporations	98,157	178	3,056	3,050	2,915	340	1,577	1,509	523	91,367	99	3,228	3,220	2,988	541	1,714	1,599	567
of which: small and medium-sized enterprises at amortised cost	24,944	42	885	880	877	139	467	469	183	24,541	47	920	912	913	145	450	451	202
of which: Loans collateralised by commercial immovable property at amortised cost	**16,944**	**2**	**738**	**735**	**738**	**52**	**246**	**246**	**233**	**16,265**	**4**	**880**	**874**	**880**	**59**	**281**	**281**	**289**
Households	115,948	108	1,178	1,138	1,106	331	509	491	358	118,896	125	1,173	1,130	1,113	354	512	499	360
of which: Loans collateralised by residential immovable property at amortised cost	**92,884**	**51**	**525**	**489**	**525**	**88**	**112**	**112**	**333**	**95,146**	**65**	**536**	**497**	**536**	**89**	**116**	**116**	**335**
of which: Credit for consumption at amortised cost	**8,084**	**43**	**443**	**440**	**443**	**104**	**288**	**288**	**5**	**7,968**	**46**	**433**	**430**	**433**	**106**	**283**	**283**	**5**
DEBT INSTRUMENTS other than HFT	**466,959**	**313**	**4,304**	**4,260**	**4,092**	**755**	**2,107**	**2,021**	**930**	**432,722**	**241**	**4,466**	**4,415**	**4,167**	**986**	**2,242**	**2,114**	**973**
OFF-BALANCE SHEET EXPOSURES	**188,061**		**518**	**518**	**233**	**249**	**151**	**74**	**87**	**188,038**		**585**	**585**	**235**	**340**	**159**	**57**	**83**

(1) For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

(2) Institutions report here collective allowances for incurred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

(3) Institutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

(4) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

(5) From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2021 EU-wide Transparency Exercise

Performing and non-performing exposures

COMMERZBANK Aktiengesellschaft

(mln EUR)	As of 31/03/2021									As of 30/06/2021								
	Gross carrying amount					Accumulated impairment, accumulated changes in fair value due to credit risk and provisions[4]			Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount[5]					Accumulated impairment, accumulated changes in fair value due to credit risk and provisions[4,5]			Collaterals and financial guarantees received on non-performing exposures
		Of which performing but past due >30 days and <=90 days	Of which non-performing[1]			On performing exposures[2]	On non-performing exposures[3]				Of which performing but past due >30 days and <=90 days	Of which non-performing[1]			On performing exposures[2]	On non-performing exposures[3]		
				Of which: defaulted	Of which Stage 3			Of which Stage 3					Of which: defaulted	Of which Stage 3			Of which Stage 3	
Cash balances at central banks and other demand deposits	**84,709**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**96,923**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
Debt securities (including at amortised cost and fair value)	**78,983**	**0**	**0**	**0**	**0**	**57**	**0**	**0**	**0**	**79,082**	**0**	**0**	**0**	**0**	**54**	**0**	**0**	**0**
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	38,091	0	0	0	0	44	0	0	0	37,489	0	0	0	0	40	0	0	0
Credit institutions	17,796	0	0	0	0	3	0	0	0	18,156	0	0	0	0	4	0	0	0
Other financial corporations	16,129	0	0	0	0	2	0	0	0	15,934	0	0	0	0	2	0	0	0
Non-financial corporations	6,967	0	0	0	0	8	0	0	0	7,504	0	0	0	0	8	0	0	0
Loans and advances(including at amortised cost and fair value)	**301,839**	**265**	**4,248**	**4,248**	**3,932**	**967**	**2,103**	**1,949**	**1,029**	**297,867**	**190**	**3,991**	**3,991**	**3,311**	**980**	**2,017**	**1,822**	**962**
Central banks	3,834	0	0	0	0	0	0	0	0	7,890	0	0	0	0	1	0	0	0
General governments	16,763	0	43	43	43	3	1	1	42	17,155	0	39	39	39	3	1	1	38
Credit institutions	29,369	0	7	7	7	20	3	3	1	26,208	0	7	7	4	24	3	3	1
Other financial corporations	33,846	40	13	13	13	7	12	12	1	30,607	0	27	27	15	7	12	12	1
Non-financial corporations	97,265	105	3,112	3,112	2,812	571	1,615	1,473	683	92,976	70	2,868	2,868	2,260	580	1,541	1,358	622
of which: small and medium-sized enterprises at amortised cost	24,927	65	952	952	952	135	464	464	235	25,072	48	852	852	778	125	454	449	184
of which: Loans collateralised by commercial immovable property at amortised cost	**16,387**	**3**	**706**	**706**	**706**	**49**	**240**	**240**	**285**	**16,235**	**2**	**618**	**618**	**423**	**50**	**200**	**181**	**251**
Households	120,762	121	1,073	1,073	1,058	365	473	461	302	123,030	120	1,051	1,051	993	367	461	449	301
of which: Loans collateralised by residential immovable property at amortised cost	**96,928**	**66**	**469**	**469**	**469**	**87**	**108**	**108**	**278**	**98,255**	**71**	**467**	**467**	**456**	**100**	**111**	**110**	**276**
of which: Credit for consumption at amortised cost	**7,943**	**42**	**418**	**418**	**418**	**95**	**268**	**268**	**3**	**8,173**	**38**	**404**	**404**	**384**	**95**	**255**	**255**	**3**
DEBT INSTRUMENTS other than HFT	**465,531**	**265**	**4,248**	**4,248**	**3,932**	**1,023**	**2,103**	**1,949**	**1,029**	**473,872**	**190**	**3,991**	**3,991**	**3,311**	**1,034**	**2,017**	**1,822**	**962**
OFF-BALANCE SHEET EXPOSURES	**186,245**		**614**	**614**	**306**	**342**	**176**	**70**	**79**	**187,064**		**551**	**551**	**180**	**367**	**158**	**34**	**34**

(1) For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

(2) Institutions report here collective allowances for incurred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

(3) Institutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

(4) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

(5) From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2021 EU-wide Transparency Exercise

Forborne exposures

COMMERZBANK Aktiengesellschaft

(mln EUR)	As of 30/09/2020						As of 31/12/2020					
	Gross carrying amount of exposures with forbearance measures	Of which non-performing exposures with forbearance measures	Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures[2]	Of which on non-performing exposures with forbearance measures	Collateral and financial guarantees received on exposures with forbearance measures	Of which collateral and financial guarantees received on non-performing exposures with forbearance measures	Gross carrying amount of exposures with forbearance measures	Of which non-performing exposures with forbearance measures	Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures[2]	Of which on non-performing exposures with forbearance measures	Collateral and financial guarantees received on exposures with forbearance measures	Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
Cash balances at central banks and other demand deposits	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
Debt securities (including at amortised cost and fair value)	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	0	0	0	0	0		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	**2,757**	**1,226**	**465**	**428**	**863**	**375**	**3,604**	**1,585**	**735**	**684**	**1,032**	**443**
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	37	37	1	1	36	36	37	37	1	1	36	36
Credit institutions	4	1	0	0	2	0	2	0	0	0	1	0
Other financial corporations	9	5	1	1	1	1	14	12	5	5	3	1
Non-financial corporations	2,121	957	403	375	544	227	2,890	1,229	632	590	685	277
of which: small and medium-sized enterprises at amortised cost	529	241	82	72	190		611	264	118	99	209	
Households	586	227	60	52	280	111	662	306	96	89	307	129
DEBT INSTRUMENTS other than HFT	**2,757**	**1,226**	**465**	**428**	**863**		**3,604**	**1,585**	**735**	**684**	**1,032**	
Loan commitments given	**553**	**178**	**63**	**57**	**22**	**2**	**684**	**188**	**50**	**41**	**27**	**3**
QUALITY OF FORBEARANCE[2]												
Loans and advances that have been forborne more than twice	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria	0						0					

(1) For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30

(2) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

2021 EU-wide Transparency Exercise

Forborne exposures

COMMERZBANK Aktiengesellschaft

(mln EUR)	As of 31/03/2021						As of 30/06/2021					
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures[2]		Collateral and financial guarantees received on exposures with forbearance measures		Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures[2]		Collateral and financial guarantees received on exposures with forbearance measures	
		Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
Cash balances at central banks and other demand deposits	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
Debt securities (including at amortised cost and fair value)	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	0	0	0	0	0		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	**3,347**	**1,398**	**590**	**544**	**1,042**	**466**	**3,382**	**1,346**	**594**	**550**	**1,175**	**477**
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	35	35	1	1	34	34	33	33	1	1	32	32
Credit institutions	2	1	0	0	0	0	5	1	0	0	3	0
Other financial corporations	7	7	4	4	1	1	7	7	4	4	1	1
Non-financial corporations	2,645	1,091	495	458	703	341	2,696	1,052	506	470	831	353
of which: small and medium-sized enterprises at amortised cost	634	289	132	118	228		592	286	126	118	220	
Households	659	265	90	81	304	91	640	253	84	75	309	91
DEBT INSTRUMENTS other than HFT	**3,347**	**1,398**	**590**	**544**	**1,042**		**3,382**	**1,346**	**594**	**550**	**1,175**	
Loan commitments given	**726**	**216**	**50**	**43**	**62**	**28**	**625**	**230**	**58**	**54**	**16**	**2**
QUALITY OF FORBEARANCE[2]												
Loans and advances that have been forborne more than twice	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria	0						0					

(1) For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30

(2)For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

2021 EU-wide Transparency Exercise

Breakdown of loans and advances to non-financial corporations other than held for trading

COMMERZBANK Aktiengesellschaft

(mln EUR)	As of 30/09/2020						As of 31/12/2020						As of 31/03/2021						As of 30/06/2021					
	Gross carrying amount				Accumulated impairment[1]	Accumulated negative changes in fair value due to credit risk on non-performing exposures[1]	Gross carrying amount				Accumulated impairment[1]	Accumulated negative changes in fair value due to credit risk on non-performing exposures[1]	Gross carrying amount				Accumulated impairment[1]	Accumulated negative changes in fair value due to credit risk on non-performing exposures[1]	Gross carrying amount				Accumulated impairment[1]	Accumulated negative changes in fair value due to credit risk on non-performing exposures[1]
		Of which: non-performi	of which: defaulted	Of which loans and advances subject to impairment				Of which: non-performi	of which: defaulted	Of which loans and advances subject to impairment				Of which: non-performi	of which: defaulted	Of which loans and advances subject to impairment				Of which: non-performi	of which: defaulted	Of which loans and advances subject to impairment		
A Agriculture, forestry and fishing	799	5	5	797	5	0	460	4	4	458	3	0	580	7	7	579	4	0	475	7	7	473	3	0
B Mining and quarrying	2,268	114	114	2,268	58	0	1,871	22	22	1,871	37	0	1,990	22	22	1,990	25	0	1,802	23	23	1,802	15	0
C Manufacturing	33,220	928	928	32,776	570	2	29,255	983	983	28,904	800	2	30,798	970	970	30,300	779	2	30,037	934	934	29,393	744	2
D Electricity, gas, steam and air conditioning supply	8,935	46	46	8,558	15	0	8,543	19	18	8,515	17	5	8,670	28	28	8,309	22	5	8,148	10	10	8,124	29	0
E Water supply	1,527	9	9	1,512	5	0	1,622	6	6	1,603	4	0	1,645	6	6	1,627	5	0	1,618	6	6	1,603	5	0
F Construction	3,043	265	264	2,985	174	3	2,929	247	247	2,872	167	22	3,034	201	201	2,978	135	21	2,844	96	96	2,786	84	21
G Wholesale and retail trade	12,923	427	426	12,766	325	7	12,109	428	426	12,018	330	6	13,774	445	445	13,697	356	5	12,528	440	440	12,435	341	4
H Transport and storage	5,734	177	177	5,667	71	24	5,502	176	176	5,449	80	24	5,860	163	163	5,807	81	25	5,886	142	142	5,840	72	21
I Accommodation and food service activities	917	21	20	913	36	1	979	83	81	974	47	1	1,038	84	84	1,034	51	1	1,095	88	88	1,091	54	1
J Information and communication	6,445	243	243	6,318	205	1	5,892	244	244	5,769	218	1	6,684	238	238	6,558	214	1	6,307	241	241	6,181	227	1
K Financial and insurance activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
L Real estate activities	12,507	563	563	12,322	221	4	12,479	768	768	12,289	266	50	12,605	704	704	12,391	185	78	12,430	674	674	12,220	233	80
M Professional, scientific and technical activities	2,696	107	106	2,657	73	2	2,721	93	92	2,681	70	2	2,915	79	79	2,883	50	2	2,738	63	63	2,704	51	2
N Administrative and support service activities	3,458	20	20	3,451	38	1	3,674	21	21	3,667	38	1	4,117	38	38	4,111	53	1	3,796	66	66	3,789	45	1
O Public administration and defence, compulsory social security	3	0	0	3	0	0	3	0	0	3	0	0	4	0	0	4	5	0	4	0	0	4	0	0
P Education	98	8	8	95	4	0	90	8	8	87	4	0	140	8	8	137	7	0	131	6	6	129	6	0
Q Human health services and social work activities	1,107	6	5	1,101	17	0	981	5	5	976	17	0	1,007	6	6	1,002	18	0	963	7	7	958	18	0
R Arts, entertainment and recreation	336	50	49	334	4	0	399	53	52	397	6	0	420	54	54	418	6	0	412	5	5	411	6	0
S Other services	2,141	66	66	2,083	29	22	1,856	66	66	1,788	38	2	1,984	60	60	1,918	49	1	1,763	59	59	1,696	54	1
Loans and advances	98,157	3,056	3,050	96,604	1,849	68	91,367	3,228	3,220	90,324	2,140	115	97,265	3,112	3,112	95,742	2,044	142	92,976	2,868	2,868	91,639	1,986	135

[1] The items 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F 06.01), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting.

2021 EU-wide Transparency Exercise

Information on loans and advances subject to legislative and non-legislative moratoria and public guarantee schemes in accordance with EBA Guidelines EBA/GL/2020/02

COMMERZBANK Aktiengesellschaft

(mln EUR)	As of 30/09/2020																	As of 31/12/2020															
	Gross carrying amount							Accumulated impairment, accumulated negative changes in fair value due to credit risk							Maximum amount of the guarantee that can be considered	Gross carrying amount	Gross carrying amount							Accumulated impairment, accumulated negative changes in fair value due to credit risk							Maximum amount of the guarantee that can be considered	Gross carrying amount
		Performing			Non-performing				Performing			Non-performing						Performing			Non-performing				Performing			Non-performing					
			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	Inflows to non-performing exposures			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days		Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	Inflows to non-performing exposures
Loans and advances subject to active EBA-compliant moratoria	4,357	4,332	62	778	25	13	19	30	26	2	22	4	1	2	0	17	982	894	32	299	88	9	11	18	8	0	8	10	1	1	0	12
of which: Households	2,321	2,312	18	325	9	2	6	12	11	0	9	2	0	1	0	7	188	182	8	42	6	3	4	2	1	0	1	1	0	0	0	6
of which: Collateralised by residential immovable property	1,800	1,795	13	263	5	1	3	6	5	0	4	1	0	0	0	4	151	146	7	33	5	2	3	1	1	0	1	0	0	0	0	5
of which: Non-financial corporations	2,035	2,019	44	453	16	10	13	17	15	2	13	2	1	1	0	9	791	709	24	253	82	7	7	16	7	0	6	9	1	1	0	6
of which: Small and Medium-sized Enterprises	808	800	21	183	8	4	6	9	8	1	6	1	0	1	0	2	112	110	3	37	3	1	1	2	1	0	1	0	0	0	0	0
of which: Collateralised by commercial immovable property	727	722	34	155	5	4	5	7	6	1	5	1	0	1	0	3	104	102	12	28	2	2	2	2	1	0	1	1	1	1	0	2

(mln EUR)	As of 30/09/2020																	As of 31/12/2020															
	Gross carrying amount							Accumulated impairment, accumulated negative changes in fair value due to credit risk							Maximum amount of the guarantee that can be considered	Gross carrying amount	Gross carrying amount							Accumulated impairment, accumulated negative changes in fair value due to credit risk							Maximum amount of the guarantee that can be considered	Gross carrying amount
		Performing			Non-performing				Performing			Non-performing						Performing			Non-performing				Performing			Non-performing					
			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	Inflows to non-performing exposures			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days		Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	Inflows to non-performing exposures
Loans and advances with expired EBA-compliant moratoria	3,594	3,523	48	1,012	71	22	26	50	31	1	24	19	2	4	0	12	6,357	6,268	522	1,537	89	29	38	65	48	6	38	17	0	2	0	41
of which: Households	2,056	2,043	18	667	13	3	7	22	17	1	14	4	1	2	0	10	4,011	3,973	200	972	37	7	14	35	25	1	21	9	2	3	0	31
of which: Collateralised by residential immovable property	1,574	1,566	8	549	8	1	3	6	5	0	5	1	0	0	0	5	3,132	3,112	187	803	20	4	9	12	9	1	8	3	0	1	0	15
of which: Non-financial corporations	1,538	1,480	30	365	58	18	19	29	14	1	10	15	1	2	0	2	2,346	2,294	323	564	51	22	24	30	22	5	17	8	-1	-1	0	11
of which: Small and Medium-sized Enterprises	802	769	9	190	32	18	19	15	8	0	6	7	1	1	0	2	1,299	1,257	292	276	41	22	24	17	11	4	8	6	-1	-1	0	11
of which: Collateralised by commercial immovable property	807	774	7	150	32	18	18	15	4	0	3	11	1	1	0	1	1,157	1,129	263	248	28	20	21	10	9	3	6	2	-2	-2	0	8

(mln EUR)	As of 30/09/2020																	As of 31/12/2020															
	Gross carrying amount							Accumulated impairment, accumulated negative changes in fair value due to credit risk							Maximum amount of the guarantee that can be considered	Gross carrying amount	Gross carrying amount							Accumulated impairment, accumulated negative changes in fair value due to credit risk							Maximum amount of the guarantee that can be considered	Gross carrying amount
		Performing			Non-performing				Performing			Non-performing						Performing			Non-performing				Performing			Non-performing					
			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	Inflows to non-performing exposures			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days		Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	Inflows to non-performing exposures
Newly originated loans and advances subject to public guarantee schemes	1,931	1,921	28	62	10	9	10	3	3	0	1	0	0	0	1,263	10	2,640	2,613	34	267	27	17	25	11	5	0	3	6	1	5	1,679	27
of which: Households	135	135			0			0	0			0				0	168	168			0			0	0			0				0
of which: Collateralised by residential immovable property	4	4			0			0	0			0				0	4	4			0			0	0			0				0
of which: Non-financial corporations	1,792	1,782	27	55	10	9	10	3	3	0	1	0	0	0	1,248	10	2,467	2,441	34	255	27	17	25	11	5	0	3	6	1	5	1,660	27
of which: Small and Medium-sized Enterprises	851	851			0			2	2			0				0	1,070	1,067			3			3	2			2				3
of which: Collateralised by commercial immovable property	131	131			0			0	0			0				0	190	182			8			4	0			3				8

2021 EU-wide Transparency Exercise

Information on loans and advances subject to legislative and non-legislative moratoria and public guarantee schemes in accordance with EBA Guidelines EBA/GL/2020/02

COMMERZBANK Aktiengesellschaft

(mln EUR)	As of 31/03/2021																																			
	Gross carrying amount							Accumulated impairment, accumulated negative changes in fair value due to credit risk								Maximum amount of the guarantee that can be considered	Gross carrying amount																			
		Performing			Non-performing				Performing			Non-performing																							
			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	Inflows to non-performing exposures		Performing				Non-performing				Performing				Non-performing				Public guarantee received in the context of the COVID-19 crisis	Inflows to non-performing exposures
Loans and advances subject to active EBA-compliant moratoria	703	623	4	330	79	5	5	17	10	0	8	8	0	0	0	6	144	57	2	41	87	13	13	14	4	0	4	10	2	2	0	13
of which: Households	21	19	0	2	2	0	0	1	0	0	0	0	0	0	0	2	6	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
of which: Collateralised by residential immovable property	15	14	0	1	1	0	0	0	0	0	0	0	0	0	0	1	4	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
of which: Non-financial corporations	682	604	4	328	78	5	5	17	9	0	8	7	0	0	0	5	138	52	2	41	86	13	13	14	4	0	4	10	2	2	0	13
of which: Small and Medium-sized Enterprises	36	34	3	17	2	0	0	1	1	0	1	0	0	0	0	0	11	10	1	6	1	0	0	0	0	0	0	0	0	0	0	0
of which: Collateralised by commercial immovable property	39	39	2	5	0	0	0	0	0	0	0	0	0	0	0	0	1	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0

(mln EUR)	As of 31/03/2021																																			
	Gross carrying amount							Accumulated impairment, accumulated negative changes in fair value due to credit risk								Maximum amount of the guarantee that can be considered	Gross carrying amount																			
		Performing			Non-performing				Performing			Non-performing																							
			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	Inflows to non-performing exposures		Performing				Non-performing				Performing				Non-performing				Public guarantee received in the context of the COVID-19 crisis	Inflows to non-performing exposures
Loans and advances with expired EBA-compliant moratoria	6,389	6,276	116	838	113	39	43	67	38	3	27	29	3	2	0	31	6,642	6,514	118	1,175	128	37	41	88	46	3	35	42	6	2	0	43
of which: Households	4,081	4,026	47	375	55	14	19	38	20	1	14	18	3	3	0	24	3,948	3,873	49	422	76	18	24	46	19	1	14	27	3	4	0	34
of which: Collateralised by residential immovable property	3,180	3,155	33	302	25	8	11	12	8	0	7	3	1	1	0	10	3,094	3,058	36	353	36	12	17	14	8	0	7	5	1	2	0	18
of which: Non-financial corporations	2,303	2,245	69	459	58	25	23	29	18	2	13	11	0	-2	0	7	2,690	2,637	69	749	53	19	17	42	26	2	21	15	3	-2	0	9
of which: Small and Medium-sized Enterprises	1,238	1,193	25	209	45	25	23	16	9	1	6	7	-1	-2	0	7	1,230	1,189	26	230	40	18	16	21	9	1	7	12	2	-2	0	7
of which: Collateralised by commercial immovable property	1,111	1,084	38	180	27	20	20	9	7	1	5	2	-1	-2	0	1	1,076	1,056	39	206	20	13	12	9	9	1	7	0	-2	-3	0	2

(mln EUR)	As of 31/03/2021																																			
	Gross carrying amount							Accumulated impairment, accumulated negative changes in fair value due to credit risk								Maximum amount of the guarantee that can be considered	Gross carrying amount																			
		Performing			Non-performing				Performing			Non-performing																							
			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	Inflows to non-performing exposures		Performing				Non-performing				Performing				Non-performing				Public guarantee received in the context of the COVID-19 crisis	Inflows to non-performing exposures
Newly originated loans and advances subject to public guarantee schemes	3,053	3,013	46	355	40	27	35	17	6	0	4	10	4	6	2,002	20	3,358	3,316	55	547	42	31	32	18	7	0	4	11	9	10	2,204	39
of which: Households	201	201			1			0	0			0				0	219	218			1			1	0			0				1
of which: Collateralised by residential immovable property	4	4			0			0	0			0				0	5	5			0			0	0			0				0
of which: Non-financial corporations	2,845	2,805	46	335	40	27	35	16	6	0	4	10	4	6	1,980	20	3,132	3,091	55	520	41	31	32	17	6	0	4	11	9	10	2,180	39
of which: Small and Medium-sized Enterprises	1,250	1,240			10			6	2			5				8	1,347	1,338			9			3	1			1				7
of which: Collateralised by commercial immovable property	231	223			8			4	0			3				0	220	220			1			0	0			0				1