

Composition of capital as of 30 September 2011 (CRD3 rules)

Name of the bank:

DE018

COMMERZBANK AG

Capital position CRD3 rules	September 2011		References to COREP reporting
	Million EUR	% RWA	
A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)	22,313		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	25,237		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-2,821		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets ⁽¹⁾	0		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-1,561		COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-221		Total of items as defined by Article 57 (l), (m), (n) (o) and (p) of Directive 2006/48/EC and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
Of which: (-) securitisation exposures not included in RWA according with CRD3 (2)	-899		COREP line 1.3.7 included in line 1.3.T1* (50% securitisation exposures in the banking and trading book subject to 1250% risk weight; Art. 57 (r) of Directive 2006/48/EC)
Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)	-441		As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
C) Common equity (A+B)	20,753	8.09%	
Of which: ordinary shares subscribed by government	4,743		Paid up ordinary shares subscribed by government
D) Other Existing government support measures (+)	1,937		
E) Core Tier 1 including existing government support measures (C+D)	22,690	8.85%	Common equity + Existing government support measures included in T1 other than ordinary shares
Shortfall to 9% before application sovereign capital buffer	393	0.15%	9%RWA-Core Tier 1 including existing government support measures; if >0.
F) Hybrid instruments not subscribed by government	3,981		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
Tier 1 Capital (E+F) (Total original own funds for general solvency purposes)	26,671	10.40%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA as of end September 2011 including add-on for CRD3 ⁽²⁾	256,476		
Of which: RWA add-on for CRD III as of end September 2011 ⁽²⁾	12,298		
Sovereign Capital buffer			
G) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	1,444		Please report the prudential filter as a positive number if the AFS revaluation reserve for sovereign assets is negative. Please report the prudential filter as a negative number if the AFS revaluation reserve is positive. If the bank does not apply a prudential filter on AFS sovereign assets, please fill in zero.
H) Difference between the book value and the fair value of sovereign assets (Bonds and Loans and advances) in the HTM and Loans & Receivables portfolios (3).	3,467		Difference between the book value and the fair value at the reference date. Please provide a positive number if the book value is larger than the fair value of sovereign assets. Please provide a negative number if the book value is smaller than the fair value of the sovereign assets.
Sovereign capital buffer for exposures in EEA (G+H)	4,911	1.91%	Sum of Prudential filter and valuation. If negative it is set to 0
Overall Shortfall after including sovereign capital buffer	5,305	2.07%	9%RWA-(Core Tier 1 including existing government support measures-Sovereign capital buffer for exposures in EEA); if >0.

Notes and definitions

(1) The amount is already included in the computation of the eligible capital and reserves and it is provided separately for information purposes.

(2) According with CRD3 it can include also 50% securitisation exposures in the trading book subject to 1250% risk weight and not included in RWA.

(3) It includes also possible differences between the book value and the fair value of: i) direct sovereign exposures in derivatives; ii) indirect sovereign exposures in the banking and trading book

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 September 2011, mln EUR

Name of the bank: DE018 COMMERZBANK AG

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽²⁾ (on and off balance sheet)	Memo Item Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) ⁽⁺⁾	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) ^(+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) ^(+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets ^(+/-) ⁽⁴⁾	
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVOCI)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)								Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
3M	Austria	165	165	165	0	0	0	5	0	0		0	0	0	
1Y		0	0	0	0	0	0	1	0	0		0	0	0	
2Y		2	0	2	0	0	1	2	-1	0		0	0	0	
3Y		185	3	163	0	0	160	56	0	0		0	0	0	
10Y		174	9	164	93	9	11	-12	0	41		0	0	0	
15Y		9	7	0	7	0	0	10	0	0		0	0	-1	
Tot		755	416	752	197	0	18	0	139		11	-24	-34		
3M	Belgium	20	0	20	0	0	20	0	0		0	0	0	0	
1Y		68	59	68	0	0	9	19	0	0		0	0	0	
2Y		8	0	4	0	0	4	0	0	0		0	0	0	
3Y		90	0	87	0	0	87	-11	0	0		0	0	0	
10Y		109	30	108	52	0	26	-4	5	0		1	0	-1	
15Y		2	0	1	0	0	0	20	0	0		0	0	0	
Tot		253	0	251	0	1	0	0	250		6	4	-1		
3M	Bulgaria	11	0	6	0	0	6	0	0		0	0	0	0	
1Y		0	0	0	0	0	0	0	0		0	0	0	0	
2Y		12	0	2	0	0	2	0	0	0		0	0	0	
3Y		0	0	0	0	0	0	0	1	0		0	0	0	
10Y		9	0	9	0	0	2	0	0	0		0	0	0	
15Y		0	0	0	0	0	0	0	-2	0		0	0	0	
Tot		32	0	17	0	0	10	0	7		0	0	0		
3M	Cyprus	0	0	0	0	0	0	0	0		0	0	0	0	
1Y		57	0	57	0	0	0	0	0	57		0	0	0	
2Y		0	0	0	0	0	0	0	0	0		0	0	0	
3Y		0	0	0	0	0	0	0	0	0		0	0	0	
10Y		0	0	0	0	0	0	0	0	0		0	0	0	
15Y		0	0	0	0	0	0	0	0	0		0	0	0	
Tot		57	0	57	0	0	0	0	57		0	0	0		
3M	Czech Republic	0	0	0	0	0	0	0	0		0	0	0	0	
1Y		9	0	9	0	0	9	0	0	0		0	0	0	
2Y		1	0	1	0	0	1	0	0	0		0	0	0	
3Y		174	50	174	20	0	1	0	0	103		0	0	0	
10Y		41	40	41	0	0	1	0	0	0		0	0	0	
15Y		284	0	284	0	0	1	0	0	283		4	4	0	
Tot		509	90	509	20	0	12	0	0		4	4	0		
3M	Denmark	3	3	3	0	0	0	0	0		0	0	0	0	
1Y		0	0	0	0	0	0	0	0	0		0	0	0	
2Y		0	0	0	0	0	0	0	0	0		0	0	0	
3Y		21	0	0	0	0	0	0	0	0		0	0	0	
10Y		0	0	0	0	0	0	-5	0	0		0	0	0	
15Y		8	0	8	0	0	0	0	0	8		0	0	0	
Tot		32	3	11	0	0	0	0	8		0	0	0		
3M	Estonia	0	0	0	0	0	0	0	0		0	0	0	0	
1Y		0	0	0	0	0	0	0	0	0		0	0	0	
2Y		0	0	0	0	0	0	0	0	0		0	0	0	
3Y		0	0	0	0	0	0	0	0	0		0	0	0	
10Y		0	0	0	0	0	0	0	0	0		0	0	0	
15Y		15	15	15	0	0	0	0	0	0		0	0	0	
Tot		15	15	15	0	0	0	0	0		0	0	0		
3M	Finland	0	0	0	0	0	0	0	0		0	0	0	0	
1Y		0	0	0	0	0	0	0	0	0		0	0	0	
2Y		0	0	0	0	0	0	0	0	0		0	0	0	
3Y		0	0	0	0	0	0	0	0	0		0	0	0	
10Y		5	0	5	0	0	5	0	0	0		0	0	0	
15Y		73	0	67	65	0	2	15	0	0		-1	-4	-4	
Tot		115	115	115	0	0	0	0	0		0	0	0		
3M	France	189	5	177	0	0	172	-4	0		0	-1	-4	-4	
1Y		442	2	306	0	0	303	0	0		0	0	0	0	
2Y		77	3	63	0	0	60	11	0	0		0	0	0	
3Y		80	0	59	0	0	51	0	0	8		0	0	0	
10Y		206	17	120	0	0	79	-23	-2	25		1	-1	-2	
15Y		352	9	269	0	0	30	3	0	230		2	2	0	
Tot		755	98	438	0	0	324	-5	0		17	0	0		
Tot		2,102	133	1,432	0	0	1,019	-17	-2		279	0	4	1	-2

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽²⁾ (on and off balance sheet)	Memo Item Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) ⁽⁺⁾	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) ^(+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) ^(+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets ^(+/-) ⁽⁴⁾
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVOCI)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)							
3M	Germany	2,145	341	2,055	1,462	0	207	72	0	45		3		-5
1Y		5,141	1,227	5,130	562	0	2,871	24	0	470		-2		-4
2Y		3,724	1,557	3,555	178	0	1,376	13	0	444		0		-3
3Y		3,185	1,083	3,000	734	0	576	-142	0	607		1		-37
5Y		4,011	968	3,703	1,368	0	629	-36	7	739		5		-13
10Y		9,476	3,059	9,246	4,840	0	836	-61	3	512		-111		-82
15Y		10,517	8,855	10,078	0	0	440	240	0	784		8		-4
Tot		38,199	17,088	36,766	9,145	0	5,934	110	0	3,589	0	-98	-250	-154
3M	Greece ⁽⁶⁾	0	0	0	0	0	0	0	0	0		0		0
1Y		13	0	12	12	0	0	0	1	0		0		0
2Y		4	0	0	0	0	0	0	-8	0		0		0
3Y		0	0	0	0	0	0	0	0	0		0		0
5Y		29	0	20	20	0	0	0	5	0		0		0
10Y		221	0	216	216	0	0	0	1	0		0		-2
15Y		2,699	0	2,698	80	0	0	0	0	2,618		0		-1
Tot		2,957	0	2,946	328	0	0	0	2,618	1,516	0	-4	-4	
3M	Hungary	99	0	99	0	0	9	0	0	90		0		0
1Y		3	1	3	0	0	2	0	-1	0		0		0
2Y		141	2	131	0	0	0	0	0	129		1		0
3Y		47	2	46	0	0	0	45	6	45		1		0
5Y		345	3	345	50	4	0	16	0	273		4		-1
10Y		418	7	417	0	0	0	14	0	395		16		0
15Y		7	7	0	0	0	0	0	2	0		0		0
Tot		1,060	22	1,048	50	4	41	0	932	1	21	21	-1	
3M	Iceland	0	0	0	0	0	0	0	0	0		0		0
1Y		0	0	0	0	0	0	0	0	0		0		0
2Y		14	0	14	0	0	0	14	0	0		0		0
3Y		0	0	0	0	0	0	0	0	0		0		0
5Y		0	0	0	0	0	0	0	0	0		0		0
10Y		0	0	0	0	0	0	0	0	0		0		0
15Y		0	0	0	0	0	0	0	0	0		0		0
Tot		14	0	14	0	0	14	0	0	0	0	0	0	
3M	Ireland	0	0	0	0	0	0	0	0	0		0		0
1Y		0	0	0	0	0	0	0	0	0		0		0
2Y		0	0	0	0	0	0	0	0	0		0		0
3Y		0	0	0	0	0	0	0	0	0		0		0
5Y		0	0	0	0	0	0	0	17	0		0		0
10Y		1	0	0	0	0	0	0	-2	0		0		0
15Y		0	0	0	0	0	0	0	0	0		0		0
Tot		0	0	0	0	0	0	0	0	0	0	0	0	
3M	Italy	0	0	0	0	0	0	0	0	0		0		0
1Y		17	0	0	0	0	0	0	0	0		0		0
2Y		47	0	6	0	0	0	0	4	6		0		0
3Y		56	0	0	0	0	0	0	-3	0		0		0
5Y		449	0	144	0	0	-207	0	42	351		2		0
10Y		704	0	416	0	0	-48	2	3	465		6		0
15Y		8,050	0	7,361	3,110	0	-25	18	-4	4,275		1,392	551	-831
Tot		9,324	0	7,927	3,110	0	279	20	5,096	2	1,390	558	-831	
3M	Latvia	0	0	0	0	0	0	0	0	0		0		0
1Y		0	0	0	0	0	0	0	0	0		0		0
2Y		0	0	0	0	0	0	0	0	0		0		0
3Y		60	0	60	0	0	0	0	0	60		1		0
5Y		0	0	0	0	0	0	0	0	0		0		0
10Y		90	0	90	0	0	2	0	-2	88		0		0
15Y		0	0	0	0	0	0	0	0	0		0		0
Tot		150	0	150	0	0	2	0	148	1	1	1	0	
3M	Liechtenstein	0	0	0	0	0	0	0	0	0		0		0
1Y		0	0	0	0	0	0	0	0	0		0		0
2Y		0	0	0	0	0	0	0	0	0		0		0
3Y		0	0	0	0	0	0	0	0	0		0		0
5Y		0	0	0	0	0	0	0	0	0		0		0
10Y		0	0	0	0	0	0	0	0	0		0		0
15Y		0	0	0	0	0	0	0	0	0		0		0
Tot		0	0	0	0	0	0	0	0	0	0	0	0	
3M	Lithuania	0	0	0	0	0	0	0	0	0		0		0
1Y		25	0	25	0	0	0	0	0	25		0		0
2Y		65	0	65	0	0	0	0	0	65		0		0
3Y		0	0	0	0	0	0	0	0	0		0		0
5Y		113	0	113	0	0	13	0	2	100		3		0
10Y		69	0	69	0	1	0	0	1	68		2		0
15Y		0	0	0	0	0	0	0	0	0		0		0
Tot		272	0	272	0	0	14	0	258	1	5	5	0	
3M	Luxembourg	0	0	0	0	0	0	0	0	0		0		0
1Y		0	0	0	0	0	0	0	0	0		0		0
2Y		0	0	0	0	0	0	0	0	0		0		0
3Y		11	0	11	11	0	0	0	0	0		0		0
5Y		0	0	0	0	0	0	0	0	0		0		0
10Y		1	0	1	0	0	1	0	0	0		0		0
15Y		0	0	0	0	0	0	0	0	0		0		0
Tot		11	0	11	11	0	1	0	0	0	0	0	0	

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽²⁾ (on and off balance sheet)	Memo Item Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) ⁽⁺⁾	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) ^(+/-) ⁽⁴⁾	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) ^(+/-) ⁽⁴⁾	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets ^(+/-) ⁽⁴⁾
		of which: <u>loans and advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale Financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVOCI)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)							
3M	Malta	0	0	0	0	0	0	0	0		0	0	0	
1Y		0	0	0	0	0	0	0	0		0	0	0	
2Y		0	0	0	0	0	0	0	0		0	0	0	
3Y		0	0	0	0	0	0	0	0		0	0	0	
5Y		0	0	0	0	0	0	0	0		0	0	0	
10Y		0	0	0	0	0	0	0	0		0	0	0	
15Y	0	0	0	0	0	0	0	0		0	0	0		
Tot		0	0	0	0	0	0	0		0	0	0	0	
3M	Netherlands	130	0	130	0	0	130	0	0		0	0	0	
1Y		777	0	776	0	0	776	0	0		0	0	0	
2Y		18	6	12	0	0	6	4	0		0	0	0	
3Y		2	2	2	0	0	0	-53	0		0	0	0	
5Y		52	9	52	0	0	43	15	0		0	0	0	
10Y		210	22	202	172	0	9	-61	0		0	0	0	
15Y	22	0	11	0	0	11	22	0		0	-1	-7		
Tot		1,211	39	1,185	172	0	974	-341	0	0	-1	-7	-6	
3M	Norway	0	0	0	0	0	0	0	0		0	0	0	
1Y		0	0	0	0	0	0	0	0		0	0	0	
2Y		0	0	0	0	0	0	0	0		0	0	0	
3Y		0	0	0	0	0	0	0	0		0	0	0	
5Y		0	0	0	0	0	0	0	0		0	0	0	
10Y		0	0	0	0	0	0	0	0		0	0	0	
15Y	0	0	0	0	0	0	0	0		0	0	0		
Tot		0	0	0	0	0	0	0		0	0	0	0	
3M	Poland	85	53	85	25	0	8	0	0		0	0	0	
1Y		1,144	933	1,144	0	0	0	0	211		-1	-1	0	
2Y		169	140	165	0	0	0	0	25		-1	-1	0	
3Y		118	106	118	0	0	12	0	-1		-1	-1	0	
5Y		965	641	965	100	0	0	0	224		0	-2	-2	
10Y		1,527	954	1,509	0	0	3	0	-1	552		16	16	
15Y	193	94	154	0	0	0	0	0	60		1	1		
Tot		4,201	2,922	4,141	125	0	23	0	1,072	0	15	13	-2	
3M	Portugal	0	0	0	0	0	0	0	0		0	0	0	
1Y		0	0	0	0	0	0	0	0		0	0	0	
2Y		3	0	0	0	0	0	0	-2		0	0	0	
3Y		0	0	0	0	0	0	0	0		0	0	0	
5Y		98	0	98	0	0	98	0	41		0	0	0	
10Y		367	51	366	0	0	0	0	0	315		8	8	
15Y	475	0	475	0	0	0	0	0	475		34	34		
Tot		942	51	939	0	0	98	0	790	1	43	43	0	
3M	Romania	11	11	11	0	0	1	0	0		0	0	0	
1Y		8	8	8	0	0	0	0	0		0	0	0	
2Y		14	13	14	0	0	2	0	0		0	0	0	
3Y		0	0	0	0	0	0	0	0		0	0	0	
5Y		32	31	32	0	0	1	0	0		0	0	0	
10Y		1	0	1	0	0	1	0	0		0	0	0	
15Y	0	0	0	0	0	0	0	0		0	0	0		
Tot		67	62	67	0	0	5	0	0	0	0	0	0	
3M	Slovakia	0	0	0	0	0	0	0	0		0	0	0	
1Y		0	0	0	0	0	0	0	0		0	0	0	
2Y		0	0	0	0	0	0	0	0		0	0	0	
3Y		313	0	313	0	0	0	0	313		2	2	0	
5Y		0	0	0	0	0	0	0	1		0	0	0	
10Y		140	0	140	0	0	0	0	0	140		4	4	
15Y	0	0	0	0	0	0	0	0	0		0	0		
Tot		453	0	453	0	0	0	0	1	0	5	5	0	
3M	Slovenia	0	0	0	0	0	0	0	0		0	0	0	
1Y		0	0	0	0	0	0	0	0		0	0	0	
2Y		0	0	0	0	0	0	0	0		0	0	0	
3Y		0	0	0	0	0	0	0	0		0	0	0	
5Y		75	0	75	0	0	0	0	1		1	1	0	
10Y		58	0	58	0	0	0	0	0		1	1	0	
15Y	0	0	0	0	0	0	0	0		0	0	0		
Tot		133	0	133	0	0	0	0	1	0	1	1	0	
3M	Spain	37	0	36	0	0	36	0	0		0	0	0	
1Y		326	76	326	56	0	0	0	194		0	0	0	
2Y		171	0	142	0	0	0	0	0		0	0	0	
3Y		233	0	127	0	0	-38	0	0		1	1	0	
5Y		608	100	245	34	2	-338	0	0	450		1	1	
10Y		950	98	197	18	0	-701	0	-2	783		10	6	
15Y	699	80	673	26	0	567	0	0	567		16	16		
Tot		3,025	352	1,746	133	0	-1,077	0	2,337	4	27	23	-4	
3M	Sweden	0	0	0	0	0	0	-31	0		0	0	0	
1Y		0	0	0	0	0	0	0	0		0	0	0	
2Y		0	0	0	0	0	0	0	0		0	0	0	
3Y		21	0	0	0	0	0	0	0		0	0	0	
5Y		22	0	22	0	0	0	0	22		0	0	0	
10Y		0	0	0	0	0	0	0	0		0	0	0	
15Y	0	0	0	0	0	0	0	0		0	0	0		
Tot		43	0	22	0	0	0	-29	22	0	0	0	0	

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) ⁽¹⁾			DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽¹⁾ (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) ⁽⁺⁾	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) ^{(+/-)⁽⁴⁾}	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) ^{(+/-)⁽⁴⁾}	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets ^{(+/-)⁽⁴⁾}
		of which: <u>loans and advances</u> in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVOCI)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value <u>Debt securities</u> in HTM and Loans and Receivables portfolios				
3M	United Kingdom	0	0	0	0	0	4	0	0		0	0	0
1Y		5	4	5	0	0	0	0	0		0	0	0
2Y		12	11	12	0	0	0	0	0		0	0	0
3Y		29	4	6	0	0	2	0	0		0	0	0
5Y		265	0	262	0	0	262	0	-2		0	0	0
10Y		60	18	60	0	0	42	0	0		7	-2	-9
15Y		2,601	2,154	2,601	0	0	252	0	0		2	2	0
Tot		2,972	2,189	2,944	0	0	560	4	-2	195	0	9	0
TOTAL EEA 30	69,820	23,770	64,780	13,502	13	8,677	-130	112	18,817	1,526	1,444	391	-1,054

Notes and definitions

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

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

(3) The exposures reported include the positions towards counterparties (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 counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

(4) According with CEBS Guidelines on prudential filters it is required a consistent treatment of gains and losses resulting from a transaction whereby a cash flow hedge is created for an available for sale instrument: i.e. if the gains on the hedged item are recognised in additional own funds, so should the results of the corresponding cash flow hedging derivative. Moreover if fair-value hedging contracts on sovereign assets are taken in consideration for the computation of the prudential filters (before their removal), the FV of such contracts must be reported in the column AB.

(5) Please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).

Composition of RWA as of 30 September 2011

Name of the bank:

DE018

COMMERZBANK AG

(in million Euro)

	Rules at the end of September	CRD 3 rules
Total RWA ⁽¹⁾	244,178	256,476
RWA for credit risk	208,279	208,685
RWA Securitisation and re-securitisations	4,214	4,620
RWA Other credit risk	204,065	204,065
RWA for market risk	11,728	23,620
RWA operational risk	24,171	24,171
Transitional floors ⁽²⁾	-	-
RWA Other	-	-

Notes and definitions

(1) The RWA calculated according to CRD III can be based on models that have not yet been approved by the National Supervisory Authority.

(2) All IRB/AMA banks in the exercise have applied transitional floor which assess the impact 80% of the Basel 1 requirements. However, wide divergences in national approaches to the floors means that two main approaches have been identified as set out in the methodological note. The transitional floor has been applied according to the following approach:

option 2

CDS and other contract Sovereign exposures (central, regional and local governments) in EEA towards other counterparties, as of 30 September 2011, mln EUR

Name of the bank: DE018 **COMMERZBANK AG**

Country (2)	Credit default swaps (CDS) and other contracts (1)	
	Bank is protection seller	Bank is protection buyer
	Notional amount outstanding (3)	Notional amounts outstanding (3)
Austria	15	179
Belgium	7	84
Bulgaria	192	202
Cyprus	-	-
Czech Republic	10	18
Denmark	-	-
Estonia	15	133
Finland	-	-
France	100	89
Germany	108	369
Greece	825	825
Hungary	752	790
Iceland	7	22
Ireland	15	89
Italy	975	1,358
Latvia	31	31
Liechtenstein	-	-
Lithuania	33	16
Luxembourg	-	-
Malta	-	-
Netherlands	-	-
Norway	-	-
Poland	214	255
Portugal	52	189
Romania	-	-
Slovakia	7	30
Slovenia	-	26
Spain	384	384
Sweden	50	50
United Kingdom	108	502

(1) It includes credit derivatives and other credit risk transfer contracts/instruments that irrespective of the denomination represent indirect exposures (as protection seller/buyer) on sovereign risk (reference entity)

(2) The country identifies the reference entity single name of the CDS and other contracts.

(3) Notional amounts outstanding: Nominal or notional amounts outstanding are defined as the gross nominal or notional value of all contracts concluded and not yet settled on the reporting date. For contracts with variable nominal or notional principal amounts, the basis for reporting is the nominal or notional principal amounts at the time of reporting.