

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.



#### **Key Metrics**

(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	25,369	25,720	25,769	25,520	C 01.00 (r0020,c0010)	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	25,369	25,720	25,769	25,520	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	28,585	28,926	28,981	28,735	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition	28,585	28,926	28,981	28,735	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	33,369	33,859	33,782	34,171	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	33,369	33,859	33,782	34,171	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	173,626	175,114	173,081	172,887	C 02.00 (r0010,c0010)	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	173,626	175,114	173,081	172,887	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	14.61%	14.69%	14.89%	14.76%	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	14.61%	14.69%	14.89%	14.76%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010))/ (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	
Tier 1 (as a percentage of risk exposure amount) - transitional definition	16.46%	16.52%	16.74%	16.62%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	16.46%	16.52%	16.74%	16.62%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020))/(C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	
Total capital (as a percentage of risk exposure amount) - transitional definition	19.22%	19.34%	19.52%	19.77%	CA3 {5}	•
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	19.22%	19.34%	19.52%	19.77%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	•
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	585,843	592,257	630,827	641,499	C 47.00 (r0300,c0010)	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%	4.88%	4.59%	4.48%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



#### Leverage ratio

	(mln EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	28,585	28,926	28,981	28,735	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	28,585	28,926	28,981	28,735	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU)
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	585,843	592,257	630,827	641,499	C 47.00 (r0300,c0010)	2015/62 of 10 October 2014 amending CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	585,843	592,257	630,827	641,499	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.88%	4.88%	4.59%	4.48%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.88%	4.88%	4.59%	4.48%	[A.2]/[B.2]	



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			As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
	A	(min EUR., %)  OWN FUNDS	33,369	33,859	33,782	34,171	C 01.00 (r0010,c0010)	Articles 4[118] and 72 of CFR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	25,369	25,720	25,769	25,520	C 01.00 (40020,c0010)	Article 50 of CFR
	A1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital	11,314	11,327	11,271	11,327	C 01.00 (r9030,c0010)	Articles 26(1) points (s) and (b), 27 to 29, 36(1) point (f) and 42 of CSR
	A1.2	instruments)  Retained earnings	16,822	16,934	16,864	16,809	C 01.00 (r0110,c0010)	Articles 26(1) point (c), 26(2) and 35 (1) points (a) and (i) of CRR
	A1.3	Accumulated other comprehensive income	-480	-592	-429	-265	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 36 (1) point (I) of CFR
	_						C 01.00 (0200,c0010)	Addiction 4(117) and 20(1) point (e) of CFR
	A1.4		0	0	0	0		
	A.1.5		0	0	0	0	C 01.00 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (i) of CRR
	A.1.6		542	542	566	598	C 01.00 (r0230,c0010)	Article B4 of CFR
	A1.7		-466	-395	-308	-315	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (i) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)  (-) DTAs that rely on future profitability and do not arise from temporary differences net of associated	-559	-535	-606	-766	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 35(1) point (b) and 37 of CRR. Articles 4(115), 35(1) point (b) and 37 point (a) of CCR
	A.1.9	DTLs	-204	-212	-194	-181	C 01.00 (r0370,c0010)	Articles 30(1) point (c) and 38 of CRR
	A.1.10		-168	-112	-267	-352	C 01.00 (r0380,c0010)	Articles 26(1) point (d), 49 and 150 of CRR
	A1.11		-789	-565	-362	-572	C 01.00 (#0390,c0010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A1.12		0	0	0	0	C 01.00 (r0420,c0010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13		0	0	0	0	C 01.00 (+0440,c0010)	Article 36(1) point (f) of CRR
	A1.14		-91	-117	-110	-93	C 01.00 [r0450,c0010] + C 01.00 (r0450,c0010) + C 01.00 [r0470,c0010] + C 01.00 (r0471,c0010)+ C 01.00 [r0472,c0010]	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 363(1) point (k), 244(1) point (k) and 378(1) point (k) and 379(2) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR; Articles 36(1) point k) (iv) and 153(4) of CRR.
	A.1.14.1		-91	-117	-110	-93	C 01.00 (r0460,c0010)	Articles 35(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 256 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 (r0480,c0010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (+0490,c0010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
OWN FUNDS	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 (40500,c0010)	Articles 4(27); 35(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
Transitional period	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r0510,c0010)	Article 45 of CFR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	-111	-114	-165	-199	C 01.00 (40513,c0010)	Article 36(1), point (m) and Article 47c CRR
	A.1.18B		0	0	0	0	C 01.00 (+0514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C		0	0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (I) CRR
	A.1.19		-143	-143	-174	-174	C 01.00 (r0524,c0010)	Article 3 CRR
	A1.20		-298	-298	-318	-296	C 01.00 (r0529,c0010)	-
	A1.21		Ō	0	0	0	CAI (1.1.6 + 1.1.8 + 1.1.26)	*
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r0220,c0010)	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 (+0240,c0010)	Articles 479 and 490 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r0520,c0010)	Atticles 450 to 472, 475 and 481 of CER
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	3,216	3,207	3,212	3,215	C 01.00 (r0530,c0010)	Articles GI of CERR
	A2.1	Additional Tier 1 Capital instruments	3,216	3,207	3,212	3,215	C 01.00 (r0540,c0010) + C 01.00 (r0670,c0010)	
	A2.2	(-) Excess deduction from 12 items over 12 capital	0	0	0	0	C 01.00 (r0720,c0010)	
	A2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 [r0500,c0010] + C 01.00 [r0700,c0010] + C 01.00 [r0710,c0010] + C 01.00 [r0740,c0010]	
	A2.4	Additional Tier 1 transkional adjustments	0	0	0	0	+ C 01.00 (r0744,c0010) + C 01.00 (r0748,c0010) C 01.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010)	
	A24	TIER 1 CAPITAL (net of deductions and after transitional adjustments)					C 01.00 (19730,c0010)	Article 25 of CFR
	A.3 A.4	TIER 1 CAPITAL (net of deductions and after transitional adjustments)  TIER 2 CAPITAL (net of deductions and after transitional adjustments)	28,585 4,784	28,926 4,933	28,981 4,801	28,735 5,436	C 01.00 (0015,c0010) C 01.00 (0750,c0010)	Assicie 25 of CRR  Assicie 71 of CRR
	A.4 A.4.1						C 01.00 (49750,c0010)  C 01.00 (49750,c0010) + C 01.00 (48890,c0010)	
	A-4.1		4,754	4,804	4,698	5,331	C 01.00 (49760,c0010) + C 01.00 (10890,c0010) C 01.00 (49910,c0010) + C 01.00 (10820,c0010) + C 01.00 (49910,c0010) + C 01.00 (10840,c0010) +	
	A.4.2		0	102	78	83	C 01.00 (4950,c0010) + C 01.00 (49955,c0010) + C 01.00 (49970,c0010) + C 01.00 (49974,c0010) +	
	A.4.3		29	27	25	22	C 01.00 (49978,c0010)  C 01.00 (4980,c0010) + C 01.00 (49909,c0010) + C 01.00 (49909,c0010)	
	в	TOTAL RISK EXPOSURE AMOUNT	173,626	175,114	173,081	172,887	C 02.00 (r0010,c0010)	Articles 92(3), 95, 95 and 96 of CRR
OWN FUNDS REQUIREMENTS	B.1		0	0	0	0	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	14.61%	14.69%	14.89%	14.76%	GA3 (3)	
CAPITAL RATIOS (%)	C.2	TIER 1 CAPITAL RATIO (transitional period)	16.46%	16.52%	16.74%	16.62%	CA3(3)	
Transitional period	C.3	TOTAL CAPITAL RATIO (transitional period)	19.22%	19.34%	19.52%	19.77%	CAJ(S)	
CET1 Capital	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	25,369	25,720	25,769	25,520	[A1-A.1.13-A.1.21+MNJA.2+A.1.13-A.2.2- A.2.4+MNJA.4+A.2.2-A.4.3,0],0]]	<u> </u>
Fully loaded CET1 RATIO (%)	E	COMMON EQUITY TIER 1 CAPITAL (Notly Inside)  COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	25,369	25,720	25,769	14.76%	A 2.4+MIN(A.4+A.2.2+A.3.0),0)] [D.1)(B-B.1)	:
Fully loaded <sup>1</sup>		COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)  Adjustments to CET1 due to IFRS 9 transitional arrangements						
	F		0	0	0	0	C 05.01 (r0440,c0010)	
Memo items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	
	F	Adjustments to 12 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r9440,c0030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements  ed on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view a	0	0	0	0	C 05.01 (r9440,c0040)	



#### Overview of Risk exposure amounts

		RWAs			
(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE
Credit risk (excluding CCR and Securitisations) <sup>1</sup>	127,603	128,723	127,759	127,354	C 02.09 (n044, c0110) (C 07.00 (n089, c1220, s001) + C 07.00 (n0110, c1220, s001) + C 07.00 (n0130, c0220, s001) + C 07.00 (n0130, c0220, s001) + C 08.01 (n0400, c2200, s001) + C 08.01 (n0400, c2200, s001) + C 08.01 (n0400, c2200, s002) + C 08.01 (
Of which the standardised approach	32,127	31,453	30,976	31,027	C 02.00 (r0060, c0010)-{C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001)+ C 07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	84,210	84,425	82,714	83,937	C 02.00 (r0310, c0010)- [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB	0	0	0	0	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) <sup>2</sup>	11,417	10,475	10,147	10,337	C 07.00 (10080, ct220, s001) + C 07.00 (10110, ct220, s001) + C 07.00 (10130, c0220, s001) + C 08.01 (10040, c0280, s002) +
Credit valuation adjustment - CVA	2,097	1,975	2,119	1,876	C 02.00 (r0640, c0010)
Settlement risk	0	2	0	0	C 02.00 (0490, c0010)
Securitisation exposures in the banking book (after the cap)	5,108	4,844	4,832	4,991	C 02.00 (0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	6,603	6,306	5,644	5,730	C 02.00 (r0520, c0010)
Of which the standardised approach	828	1,021	810	976	C 02.00 (r0530, c0010)
Of which IMA	5,775	5,285	4,834	4,754	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (0010, c0801)*12.5+C 20.00 (0010,c0450)*12.5+MAX(C 24.00(0010,c0090),C 24.00(0010,c0100),C 24.00(0010,c0100),C 24.00(0010,c0100)*2.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	20,797	22,790	22,576	22,576	C 02.00 (0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (0860, c0010)
Of which standardised approach	20,797	22,790	22,576	22,576	C 02.00 (0010, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0820, c0010)
Other risk exposure amounts	0	0	3	23	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	173,626	175,114	173,081	172,887	

<sup>&</sup>lt;sup>1</sup> The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

<sup>&</sup>lt;sup>2</sup> 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.



(min EUR)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024
Interest income	13,032	18,215	5,243	10,564
Of which debt securities income	1,708	2,344	661	1,377
Of which loans and advances income	11,285	15,832	4,581	9,187
Interest expenses	6,820	9,891	3,199	6,571
(Of which deposits expenses)	5,830	8,513	2,815	5,775
(Of which debt securities issued expenses)	851	1,177	348	725
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	14	29	10	13
Net Fee and commission income	2,574	3,369	918	1,794
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	71	17	52	93
Gains or (-) losses on financial assets and liabilities held for trading, net	-228	-208	-127	-139
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	106	-116	86	112
Gains or (-) losses from hedge accounting, net	-1	39	-12	-25
Exchange differences [gain or (-) loss], net	9	21	-5	-7
Net other operating income /(expenses)	-523	-757	-3	22
TOTAL OPERATING INCOME, NET	8,236	10,718	2,962	5,857
(Administrative expenses)	3,878	5,232	1,308	2,642
(Cash contributions to resolution funds and deposit guarantee schemes)	357	415	91	166
(Depreciation)	567	768	193	391
Modification gains or (-) losses, net	0	-1	0	-55
(Provisions or (-) reversal of provisions)	144	195	188	354
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	-33	-51	-32	-49
(Other provisions)	177	246	220	403
Of which pending legal issues and tax litigation <sup>1</sup>	0	205	0	0
Of which restructuring <sup>1</sup>	0	-285	0	0
(Increases or (-) decreases of the fund for general banking risks, net) <sup>2</sup>	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	406	675	108	310
(Financial assets at fair value through other comprehensive income)	-6	-3	-1	1
(Financial assets at amortised cost)	412	678	109	309
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	24	34	-9	-11
(of which Goodwill)	0	0	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	3	4	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	2,864	3,401	1,083	1,952
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	1,842	2,214	761	1,341
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	1,842	2,214	761	1,341
Of which attributable to owners of the parent	1,829	2,224	747	1,285

<sup>&</sup>lt;sup>[1]</sup> Information available only as of end of the year
<sup>[2]</sup> For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."



#### Total Assets: fair value and impairment distribution

(min EUR)						As of 31	/12/2023			As of 31/0	33/2024			As of 30/0	6/2024		
			Fair value hierarch				Fair value hierarch			,	Fair value hierarch			,	air value hierarch		
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References
Cash, cash balances at central banks and other demand deposits	87,542				93,029				108,985				103,999				IAS 1.54 (I)
Financial assets held for trading	28,461	5,515	21,601	1,345	26,559	3,453	22,081	1,025	26,058	6,058	19,046	953	27,721	6,749	19,933	1,039	IFRS 7.8(a)(ii);IFRS 9.AppendixA
Non-trading financial assets mandatorily at fair value through profit or loss	41,549	412	39,126	2,011	48,074	209	45,847	2,017	58,573	291	56,287	1,995	61,726	457	59,363	1,906	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	38,121	28,334	9,304	483	40,143	22,085	17,720	338	43,582	29,503	13,433	646	46,926	33,140	12,899	888	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	320,835				316,131				321,890				326,473				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	2,026	0	2,026	0	1,497	0	1,497	0	1,595	0	1,595	0	1,460	0	1,460	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	-4,172				-2,305				-2,286				-2,562				IAS 39.89A(a); IFRS 9.6.5.8
Other assets <sup>1</sup>	12,872				11,467				11,044				11,842				
TOTAL ASSETS	527,235				534,595				569,441				577,585				IAS 1.9(a), IG 6

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

(min 8	EUR)			As of 30/09/20	123					As of 31/	12/2023					As of 31/0	03/2024					As of 30/0	16/2024			
		Gross carry	ing amount <sup>(2)</sup>		Ac	cumulated impairme	nt <sup>(2)</sup>	Gr	oss carrying amou	nt <sup>(2)</sup>	Acci	amulated impairms	ent <sup>(2)</sup>	Gro	ss carrying amount		Acc	umulated impairm	ent <sup>(2)</sup>	Gro	s carrying amount		Accu	mulated impairm	ent <sup>(2)</sup>	
Breakdown of financial assets by instrument and by counterparty sector <sup>‡</sup>		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 1 Assets without significant increase in credit risk since initial recognition			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		increase in credit	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired		in another sink alone		Credit-impaired	Stage 1 Assets without significant increase in credir 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			References
Financial assets at fair value through other		37,776	76	25	-9	-2	-5	39,734	169	26	-11	-3	-5	42,806	561	16	-10	-4	-4	45,817	897	18	-10	-6	4	Annex V.Part 1.31, 44(b)
comprehensive income		260	0	0	0	0	0	232	0	0	0	0	0	217	0	0	0	0	0	215	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at		46,607	356	0	-18	-15	0	47,342	414	0	-18	-16	0	47,995	413	0	-19	-16	0	47,765	805	0	-19	-36	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	254,106	18,683	3,851	-284	-867	-1,922	247,394	20,041	3,803	-268	-966	-1,959	251,630	20,636	4,202	-326	-857	-2,068	246,717	30,179	4,119	-281	-832	-2,245	Annex V.Part 1.32, 44(a)

<sup>&</sup>lt;sup>(1)</sup> This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.

<sup>(</sup>F) 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



#### Breakdown of liabilities

COMMERZBANK Aktiengesellschaft

#### (mln EUR)

(mar Eorly					•
		Carrying	gamount		
LIABILITIES:	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
Financial liabilities held for trading	21,570	18,927	16,686	17,521	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities <sup>1</sup>	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	40,294	36,941	59,895	62,167	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	410,159	421,934	435,911	440,231	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method <sup>1</sup>	0	0	0	0	Accounting Directive art 8(3)
Derivatives - Hedge accounting	3,016	3,100	2,965	2,324	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	-4,215	-3,311	-3,277	-3,095	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	3,456	3,550	3,636	3,550	IAS 37.10; IAS 1.54(I)
Tax liabilities	568	536	537	570	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	19,714	19,917	19,878	20,934	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	0	0	0	0	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value <sup>1</sup>	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	494,562	501,595	536,231	544,202	IAS 1.9(b);IG 6
TOTAL EQUITY	32,673	33,000	33,210	33,383	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	527,235	534,595	569,441	577,585	IAS 1.IG6

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



#### Breakdown of liabilities

COMMERZBANK Aktiengesellschaft

#### (mln EUR)

			Carrying	; amount		
Breakdown of financial liabiliti	es by instrument and by counterparty sector	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
Derivatives		21,873	19,990	17,121	16,825	IFRS 9.BA.7(a); CRR Annex II
Charles	Equity instruments	1	0	0	1	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
Short positions	Debt securities	1,713	1,016	1,540	1,861	Annex V.Part 1.31
	Central banks	8,600	6,969	7,002	8,116	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	1,189	1,012	1,142	1,100	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	11,543	10,143	10,600	11,030	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	3,561	3,427	3,747	3,731	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	58,054	53,942	65,768	67,624	Annex V.Part 1.42(c),44(c)
Deposits	of which: Current accounts / overnight deposits	13,620	13,927	14,746	13,920	ECB/2013/33 Annex 2.Part 2.9.1
рерозиа	Other financial corporations	48,658	47,224	60,138	60,112	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	11,404	11,377	13,324	13,183	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	112,507	119,402	119,076	116,201	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	81,901	89,385	82,382	83,834	ECB/2013/33 Annex 2.Part 2.9.1
	Households	163,690	173,087	181,436	187,302	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	140,137	149,725	158,108	163,668	Annex V.Part 1.42(f), 44(c)
Debt securities issued		46,736	47,457	51,136	51,571	Annex V.Part 1.37, Part 2.98
Of which: Subore	linated Debt securities issued	5,856	6,219	6,177	7,009	Annex V.Part 1.37
Other financial liabilities		1,665	1,672	1,640	1,599	Annex V.Part 1.38-41
OTAL FINANCIAL LIABILITIES		475,039	480,903	515,456	522,244	



#### Market Risk

COMMERZBANK Aktiengesellschaft

	SA					l l	М									IM						
			VaR (Memorano	VaR (Memorandum item) STRESSED VaR (Memorandum item) INCRE MIGRATIC				INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE ALL PRICE RISKS CAPITAL CHARGE FOR CTP				VaR (Memor	andum item)	STRESSED Var (M	emorandum item)	INCREMENT AND MIGR CAPITAL	ATION RISK			ARGE FOR CTP		
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VARAVE)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARAVE)	LATEST AVAILABLE (SVØRT- 1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARAVE)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2023	As of 31/12/2023				As of 30.	/09/2023									As of 31/1:	2/2023					
Traded Debt Instruments	331	304	82	35	166	49							91	37	183	64						
Of which: General risk	232	198 105	78	32 20	147	54							101	42	201	74						
Of which: Specific risk Equities	98	105	69	20	132	38							53	20	115 10	38						
Of which: General risk	0	0	3	1	10	3							1 4	1	10	3						
Of which: Specific risk	0	ō	ő	ō	0	0							0	0	0	o o						
Foreign exchange risk	496	716	38	7	76	27							25	9	61	30						
Commodities risk	0	0	45	13	178	40							31	5	144	34						
Total	827	1,020	101	45	260	63	92	101	0	0	0	5,775	109	41	229	65	85	76	0	0	0	5,285
	As of 31/03/2024	As of 30/06/2024				As of 31	/03/2024									As of 30/0	5/2024					
Traded Debt Instruments	309	408	97	23	182	76							52	14	187	60						
Of which: General risk	197	269	107	23	186	74							49	13	190	50						
Of which: Specific risk	111	138	43	8	112	44							23	8	132	44						
Equities	0	0	3	1	9	4							3	1	9	3						
Of which: General risk	0	0	3	1	9	4							3	1	9	3						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk	499	566	21	6	56	20							23	9	75	30						
Commodities risk	0	0	16	6	100	24							23	8	110	32						
Total	808	974	105	25	194	72	87	85	0	0	0	4,834	62	17	223	70	94	92	0	0	0	4,754

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 OVI template.

## European Banking 2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

					Standardised Ap	proach			
			As of 30/09/2	323			As of 31/	12/2023	
	profile NA	Original Exposure <sup>a</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>4</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions
	Central governments or central banks	114.728	119,035	2.436		126.782	131.328	2.909	
	Regional governments or local authorities	22.821	23,980	1,411		22,790	23,996	1.511	
	Public sector entities	4.549	5,873	138		4.509	5.771	216	
	Multilateral Development Banks	2.177	3.118	14		1,880	2,577	1	
	International Organisations	764	764	0		933	933	0	
	Institutions	7,876	7,846	1,680		9,201	7,968	1,698	
	Corporates	25,506	19,679	13,294		20,560	17,825	11,646	
	of which: SME	3,059	2,294	1,970		3,324	2,445	2,045	
	Retail	9,143	4,622	3,497		8,965	4,787	3,564	
Consolidated data	of which: SME	873	164	96		814	161	94	
Consolidated data	Secured by mortalistes on immovable property	9,455	9,385	3,543		9,301	9,247	3,465	
	of which: SME	3,472	3,424	1,221		3,355	3,310	1,173	
	Exposures in defautt	1,369	679	971	457	1,035	301	373	- 4
	Items associated with particularly high risk	653	584	859		627	639	959	
	Covered bonds	.0		0			0		
	Claims on institutions and corporates with a ST credit assessment	38 2,609	38 2,609			2.559	2,559		
	Collective investments undertakings (CIUI)			947 1.186				953	
	Equity	907 2.415	907 2.415	1,186 5.614		658 2.412	658 2.412	930 5,622	
	Other exposures .								
	Standardised Total 2	205,011	201,611	35,529	687 factors or credit risk miligation tech	212,350	211,006	33,849	7

					Standardised Ap	proach			
			As of 30/09/2	023				12/2023	
	Intel SUR, No	Original Exposure <sup>1</sup>	Esposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	Central governments or central banks	60,274	63,264	4		60,217	63,136	41	
	Regional dovernments or local authorities	25,743	16,053	1		16,943	17,323	40	
	Public sector entities	4,002	5,359	121		3,955	5,188	198	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	3,068	3,025	529		3,118	2,925	491	
	Corporates	7,438	5,062	4,295		6,577	4,443	3,520	
	of which: SME	1,819	1,299	1,057		1,654	1,160	937	
	Retail	7,745	3,687	2,745		7,532	3,722	2,771	
GERMANY	of which: SME	600	127	75		647	126	74	
OLIVIANI	Secured by mortgages on immovable property	5,282	5,224	2,041		4,976	4,933	1,918	
	of which: SME	3,143	3,099	1,301	10	3,066	3,025	1,070	65
	Exposures in default	135	62 189	77	50	123 304		57	65
	Items associated with particularly high risk	250	189	267		304	252	378	
	Covered bonds								
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CRI)	2,038	2.038	883		2.029	2.029	885	
	Collective investments undertakinus (CIU) Equity	2,036 729	729	959		492	2,029	715	
	Other exposures	2.294	2.294	5.434		2.292	2,292	5.431	
	Other esposates	2,120	2,239	3,434	100	2,232	2,230	3,434	

		,										
					Standardised App	proach						
			As of 30/09/2	023				12/2023				
	(min EUR, No.)	Original Exposure <sup>1</sup>	Esposure Value <sup>4</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>			
	Central dovernments or central banks	17,341	17,626	724		22,260	22,556	749				
	Regional sovernments or local authorities	23	18	4		15	14	3				
	Public sector entities	3	2	2		4	3	2				
	Multilateral Development Banks	980	980	0		1,054	1,054	0				
	International Organisations	0	0	0		0	0	0				
	Institutions	134	129	29		133	120	30				
	Corporates	4,488	2,529	2,442		4,126	2,713	2,635				
	of which: SME	876	647	621		1,388	1,005	876				
	Retail	337	329	246		383	375	281				
POLAND	of which: SME	2	1	0		2	1	0				
FOLAND	Secured by mortalisies on immovable property	3,323	3,317	1,168		1,915	1,911	675				
	of which: SME					220						
	Exposures in default	204	67	77	136	220	68	70	205			
	Items associated with particularly high risk											
	Covered bonds											
	Claims on institutions and corporates with a ST credit assessment							30				
	Collective investments undertakings (CIU)	61				52	52	54				
	Equity Other exposures	31	27	60		31	31	56				
		3/	3/	39	172		31	- 50				
	Standardised Total <sup>2</sup>								149			

					Standardised Ap	proach						
			As of 30/09/2023 As of 31/12/2023									
	(minSUR, No.)	Original Exposure <sup>1</sup>	Exposure Value	fisk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>			
	Central governments or central banks	13,916										
	Regional governments or local authorities	2,437	2,434	576		1,796	1,793	565				
	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	863	1,218	295		2,260	1,744	394				
	Corporates	2,580	2,468	1,372		1,420	2,496	1,412				
	of which: SME	17	17	13		36	16	12				
	Retail	3				3						
UNITED STATES	of which: SME	9		0			0					
	Secured by mortrages on immovable property	0		0			0					
	of which: SME Exposures in default			0			0					
I	Items associated with particularly high risk	19	19	29	Ů	20	20	30	Ů			
I	Covered bands					0						
	Claims on institutions and corporates with a ST credit assessment	38	35	8		6	6	1				
I	Collective investments undertakings (CRR)	0	0	0		0	0	0				
	Equity	51	51	58		47	47	55				
	Other exposures	0	0	0		0	0	0				
	Standardised Total <sup>3</sup>				9				10			

		(2) Total value adjustments and provisions per o	ountry of counterparty excludes th	ose for securitisation exposures but	includes general credit risk adjustr	nents.			
					Standardised Ap	proach			
			As of 30/09/2	023			As of 31/	12/2023	
		Original Exposure <sup>s</sup>	Exposure Value <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>			
	(minEUR, %)					2011			
	Central governments or central banks	248 1,919	749 1,919	384		2,241 1,406	2,767 1.404	281	
	Regional dovernments or local authorities	1,919	1,919	354		1,400	1,404	201	
	Public sector entities Multilateral Development Banks							1	
	Multilateral Development Banks International Organisations			0					
	International Ordanisations Institutions	592	595	211		490	465	179	
	Corporates	6,050	6.023	2,255		4,803	5,059	1.929	
	of which: SME	10	10	8		11	11		
	Retail	166	33	19		160	32	18	
	of which: SME	163	33	19		157	31	10	
UNITED KINGDOM	Secured by morbialiss on immovable property	5	5	2		5	5	2	
	of which: SME		0	0		0	0		
	Exposures in default	0	0	0	0	0	0	0	
I	Items associated with particularly high risk	130	130	195		124	124	187	
I	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
I	Collective investments undertakings (CRII)	0	0	0		0	0	0	
I	Equity	13	13	13		35	16	16	
I	Other exposures	24	24	61		22	22	55	
	Standardised Total <sup>2</sup>				10				

SWITZERLAND

## European Banking 2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

	COMMERZBANK AKIIENGESEUSCHAR												
					Standardised Ap	proach							
			As of 30/09/2	023			As of 31/	12/2023					
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>							
	(minEUR, %)												
	Central dovernments or central banks Regional governments or local authorities	122	429 76	15		75	369	2					
	Public sector entities	414	414	15		488	488	16					
	Multilateral Development Banks			0									
	International Organisations	0		0		0	0	0					
	Institutions	917	917	113		1,029	1,031	69					
	Corporates	146	124	34		268	272	42					
	of which: SME			0			0						
	Retail	3	1	1		2	1	1					
FRANCE	of which: SME Secured by mortalates on immovable property												
	of which: SME		3	;		3	3	;					
	Exposures in default	10	10	16	0		0	ė ė					
	Items associated with particularly high risk	0	0	0		0	0	0					
	Covered bands	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 (CIUI)	110	110	40		110	110	22					
	Equity												
	Other exposures	·		U									
	Standardised Total <sup>2</sup>	Criginal exposure, unlike Exposure value, is re							· · · · · · · · ·				

		Standardised Approach									
			As of 30/09/2	023		As of 31/	12/2023				
		Original Exposure <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>			
	(minEUR, %)	8.964	9.001	151		9.392	9,520	160			
	Central dovernments or central banks Regional governments or local authorities	1.012	1,004	201		938	930	185			
	Public sector entities	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	122	61	31		122	61	30			
	of which: SME						0				
	Retait of which: SME	2		0		2	0				
ITALY	Secured by mortilasis on immovable property										
	of which: SME										
	Exposures in default	25	23	34	2	29	13	13			
	Items associated with particularly high risk	0	0	0		0	0	0			
	Covered bands	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 (CRII)	0				0	0				
	Equity	0		0			0				
	Other exposures Standardised Total <sup>2</sup>				70	- 4	4	4	,		

· ·								
				Standardised Ap	proach			
		As of 30/09/2	023			As of 31/	12/2023	
	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(minEUR, %)								
Central governments or central banks	213	726	0		275	773	0	
tesional sovernments or local authorities	606	605	121		641	641	128	
Sublic sector entitles						0		
fulfilateral Development Banks						0		
nternational Organisations	.0					17		
nstitutions	873	435	204		459	344	181	
Corporates	95	433	204		429	366	101	
	36	93	80		97	36	0.1	
tetait	24	3	*		23	3	4	
	1							
ecured by mortalistes on immovable property	11	11			30	10	5	
	1	1				0		
xposures in default					30	2	2	3
terns associated with particularly high risk						0		
Covered bonds			0			0		
Claims on institutions and corporates with a ST credit assessment			0			0		
Collective investments undertakings (CIU)	0		0			0		
oulty	5	5	5		5	5	5	
Other engosures	5	5			3	3	3	
Standardised Total <sup>2</sup>				1				4

					Standardised Ap	proach										
			As of 30/09/2	023			As of 31/	12/2023								
		Original Exposure <sup>6</sup>	Exposure Value	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value	Risk exposure amount	Value adjustments and provisions <sup>2</sup>							
	(minESR, %) Central governments or central banks	10	26			102	104									
	Regional governments or local authorities	20	20				104									
	Public sector entities	0		0												
	Multilateral Development Banks	0		0			0									
	International Organisations					0										
	Institutions	1.430	1.307	261		947	829	168								
	Corporates	1.251	1,239	1.143		644	652	576								
	of which: SME	236	224	189		155	155	130								
	Retail	2	0	0		2	0	0								
LUXEMBOURG	of which: SME	0	0	0		0	0	0								
LUXEMBOURG	Secured by morbiases on immovable property	543	539	225		489	486	198								
	of which: SME	263	259	96		230	227	83								
	Exposures in defautt	3	2	2	0	113	100	132								
	Items associated with particularly high risk	84	76	115		80	74	111								
	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		٥	0	0								
	Equity	15	15	15		25	15	15								
	Other exposures	9	9	2		35	16	29								
	Phone de constitue de Tanta de				15											

					Standardised Ap	proach			
			As of 30/09/2	1023			As of 31.	12/2023	
		Original Exposure <sup>s</sup>	Exposure Value <sup>1</sup>	Fisk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(minEUR, %)		177			172	319		
	Central sovernments or central banks Resignal sovernments or local authorities	10		0		1/2	0.00		
	Regional sovernments or local authorities Public sector entities			0			0		
	Multilateral Development Banks								
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		100	20	4	
	Corporates	521	373	372		420	530	353	
	of which: SME	2	2	1		2	2	1	
	Retail	3	1	0		3	1	0	
NETHERLANDS	of which: SME	0	0	0		0	0	0	
THE ITTE IT	Secured by mortifales on immovable property	267	266	94		432	432	152	
	of which: SME	53	53	18		45	44	16	
	Exposures in default Items associated with particularly high risk			140	0		-	116	
	Rems associated with particularly high risk Covered bonds	93	93	140		70	,,,	110	
	Claims on institutions and corporates with a ST credit assessment					ů	0		
	Collective investments undertakings (CIU)								
	Equity								
	Other exposures	1	1	1		1	1	1	
	Standardined Total <sup>2</sup>				17				- 1

			Standardised Approach									
			As of 30/09/2	023				12/2023				
	(minSUR, %)	Original Exposure <sup>3</sup>	Exposure Value <sup>1</sup>	fisk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>			
	Central governments or central banks	5.495	5,593	1.119		5.028	5.113	1.038				
	Regional governments or local authorities	149	149	74		158	158	79				
	Public sector entities	0	0	0		0	0	0				
	Multilateral Development Banks	0	0	0		0	0	0				
	International Ordanisations	0	0	0		0	0	0				
	Institutions	40	40	16		83	83	41				
	Corporates	55	55	55		0	0					
	of which: SME			0								
	Retail			0			0					
JAPAN	of which: SME											
	Secured by morbiasies on immovable property of which: SME											
	Exposures in default				0							
	Items associated with particularly high risk	0	0	0		0	0	0				
	Covered bands	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 <sup>2</sup>											

## 2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

					Standardise	ed Approach			
				03/2024			As of 30s	/06/2024	
	(min DUR, No.)	Original Exposure <sup>6</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and presisions
	Central dovernments or central banks	144,495	149,669	2.881		137.863	142.546	2,656	
	Regional governments or local authorities	23,409	24,620	1.430		23,930	25,068	1,368	
	Public sector entities	4509	5.761	229		4,643	5,679	215	
	Muditiatoral Development Bunks	2.481	3,350	7		2,326	3.024		
	International Organisations	1,085	1,086	0		1,545	1,545	0	
	Institutions	11,429	10,313	1,997		12,218	11,082	2,235	
	Corporates	21,211	17,148	11,608		23,454	18,774	12,282	
	of which: SME	3,395	2,608	2,184		3,382	2,525	2,103	
	Retail	8,335	4,601	3,424		8,264	4,571	3,403	
Consolidated data	of which: SME	705	350	94		674	156	92	
Consolidated data	Secured by mortalistics on immovable property	9,395	9,332	3,501		9,434	9,375	3,532	
	of which: SME	3,395	3,342	1,197		3,299	3,250	1,153	
	Exposures in default	1,042	271	305	511	1,070	285	325	535
	Items associated with particularly high risk	631	580	838		681	628	942	
	Covered bands	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	5	5	1		15	15	3	
	Collective investments undertakings (CIU)	2,479	2,479	973		2,385	2,385	980	
	Equity	688	688	963		685	685	960	
	Other exposures	2,295	2,225	5,221		2,080	2,080	4,672	
	Standardised Total <sup>2</sup>	223,569	232,007	33,378	784	230,491	227,723	33,580	815

					Standardise	ed Approach			
				03/2024			As of 30	106/2024	
	(min EUR. %)	Original Exposure <sup>5</sup>	Exposure Value <sup>4</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>4</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	Central sovernments or central banks	81.184	84.274	42		76,714	79,677	37	
	Regional governments or local authorities	18,031	18.413	44		18,730	19.038	43	
	Public sector entities	3,921	5.125	201		3,974	5.042	195	
	Multilateral Development Banks			0				0	
	Informational Organisations		0	0		0		0	
	Institutions	3.361	2,955	341		3.315	2.858	401	
	Corporates	6,376	4,017	3,234		6,996	4.813	3,794	
	of which: SME	1,713	1,227	996		1,695	1,198	972	
	Retail	6,911	3,542	2,636		6,758	3,485	2,595	
	of which: SME	536	124	73		503	121	71	
GERMANY	Secured by mortgages on immovable property	5,351	5,298	2,050		5,523	5,473	2,124	
	of which: SME	3,109	3,058	1,095		3,116	3,070	1,095	
	Exposures in default	122	50	54	65	110	35	38	62
	Items associated with particularly high risk	324	273	378		370	317	476	
	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)	2,038	2,038	879		1,945	1,945	885	
	Equity	508	508	727		504	504	723	
	Other exposures	2,136	2,136	5,021		1,918	1,918	4,473	
	Standardised Total <sup>2</sup>				201				195

					Standardise	ed Approach			
				03/2024			As of 30	06/2024	
	insis EUR, Ni	Original Exposure <sup>b</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>4</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	Central sovernments or central banks	19,578	19,881	770		19,131	19,138	780	
	Regional governments or local authorities	16	11	2		13	10	2	
	Public sector entities	14	12	12		3	2	1	
	Multilateral Development Banks	1,291	1,291	0		1,146	1,165	0	
	International Organisations	0	0	0		485	485	0	
	Institutions	134	117	25		113	112	24	
	Corporates	4,673	2,964	2,880		5,464	2,892	2,794	
	of which: SME	1,374	1,079	936 275		1,396 363	1,063	912	
	Retail	375	367	275		363	355	266	
POLAND	of which: SME	2.035	2.032	717		1.946	1.943	685	
	Secured by mortalises on immovable property of which: SME	2,000	2,022	/1/		1,240	1,003	040	
	of which: SME Exposures in default	232	71	72	115	236	79	82	104
	Items associated with particularly high risk					0			
	Covered bonds	o o				0			
	Claims on institutions and corporates with a ST credit assessment					0			
	Collective investments undertakings (CIU)	3	3	31		3	3	32	
	Equity	63	63	83		63	63	83	
	Other exposures	17	17	17		25	25	25	
	Standardised Trital <sup>2</sup>				160				139

					Standardisc	ed Approach			
			As of 31/	03/2024			As of 30	06/2024	
	(minU.R. No	Original Exposure <sup>6</sup>	Exposure Value	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	Central governments or central banks	19,235	29,314	0		18,387	18,477	0	
	Regional governments or local authorities Public sector entities	1,783	1,780	560		1,729	1,726	536	
	Public sector entities  Multilateral Development Banks		0					0	
	International Organisations					0			
	Institutions	1,952	1,912	283		1,907	1,935	283	
	Corporates	1,532	2,356	1,276		1,593	2,211	1,186	
	of which: SME	17	17	12		16	16	12	
	Retail of which: SME	3	0	0		3		0	
UNITED STATES	of which: SME Secured by mortalistics on immovable property		0					0	
	of which: SME					0			
	Exposures in default	0	0	0	0	6	6	9	0
	Items associated with particularly high risk	18	18	27		18	18	27	
	Covered bonds			0		0			
	Claims on institutions and corporates with a ST credit assessment	5	5	1		15	15	3	
	Collective investments undertakinss (CIU) Equity	51	51	10		*0	10	46	
	Other exposures	9	9	6		10	10	7	
	Standardised Total <sup>2</sup>				12				23

		(2) Total value adjustments and pro					areneca).		
					Standardise	ed Approach			
			As of 31	03/2024			As of 30	106/2024	
	(min DUF, No.)	Original Exposure <sup>6</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Expessure <sup>4</sup>	Exposure Value <sup>4</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
UNITED KINGDOM	Control assessment a control sales.  For the control of a	0001 1.001 0 0 0 0 871 4.913 163 163 1 173 0 127 6 8 8 8 8 7 7 7	1,186 1,191	5 2200 0 0 0 0 3156 1,922 2 2 0 0 100 100 100 100 100 100 100 1	۰	\$22 205 0 0 0 922 5,463 126 127 3 3 0 0 127 0 0 0 128 129 129 129 129 129 129 129 129 129 129	1,345 204 0 0 0 0 0 922 5,394 13 33 23 23 25 0 0 122 0 0 0 123	5 1221 0 0 0 0 0 3330 1,865 18 18 2 2 0 0 10 10 10 10 10 10 10 10 10 10 10 10	0
	Other exposures Standardised Total <sup>2</sup>	73		106	9	72	72	104	18

Average   Aver										
Organ Exposure Annual   Deposure Value   Deposure Value						Standardis	ed Approach			
Compared Section   Compared Se					03/2024			As of 30	106/2024	
Control commonweal or control tables   122   22   23   24   25   25   25   25   25   25   25		(min Die Ni	Original Exposure <sup>1</sup>	Exposure Value <sup>3</sup>	Risk exposure amount		Original Exposure <sup>1</sup>	Exposure Value <sup>4</sup>	Risk exposure amount	
	FRANCE	Comit of control backs  And	677 5255 0 0 7077 1900 3 3 2 2 2 0 0 0	677 525 0 0 0 0 787 787 586 0 1 1 0 0 2 2 0 0 0 0 0 0 0 0 0 0	2 12 0 0 64 41 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		655 5388 0 0 625 207 3 3 2 2 2 0 0 0 0	655 2328 0 0 0235 277 1 1 2 2 2 0 0	18 0 0	0

					Standardis	ed Approach			
			As of 31	03/2024			As of 30	106/2024	
		Original Exposure <sup>5</sup>	Exposure Value <sup>1</sup>	Rhik exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>4</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %) Central appendments or central banks	9,357	9,485	161		9,210	9,337	162	
	Regional governments or local authorities	938	930	186		923	915	183	
	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	1	1	1		1 122		0	
	Corporates	122	61	30		122	61	30	
	of which: SME Retail								
	of which: SME								
ITALY	Secured by mortglages on immovable property		0	0		0		0	
	of which: SME							0	
I	Exposures in default	20	13	19		21	13	19	8
	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	
I	Collective investments undertakinss (CIU)		0	0				0	
I	Equity		0	0		0			
	Other exposures	- 4	4	4	27	3	3		26
	Standardised Total <sup>2</sup>								26

					Standardise	ed Approach			
			As of 31/	03/2024			As of 30	106/2024	
	(minU.S. No	Original Exposure <sup>b</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions 2	Original Exposure <sup>1</sup>	Exposure Value <sup>6</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	Central governments or central banks Regional governments or local authorities	195 605	894 606	0 121		308 614	991 614	0 123	
	Public sector entities Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	0 12 468	0 12 282	0 6 154		0 12 563	0 12 304	0 6 203	
	Corporates of which: 546 Retail	468 95	282 25	154		503 95	304 95	203 80	
SWITZERLAND	Retail of which: SME Secured by mertalists on immovable property	0	0	0		0	0	0	
	of which: SME	0 31	0 2	0 2	2	0 31	0 2	0 2	3
	Hems associated with particularly high risk Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Easity Other exposures	5 4	5	5		3	5	5 3	
	Standardised Total <sup>2</sup>	(I) District consequences and the France			3				3

					Standardise	nd Approach			
			As of 31/	63/2024			As of 30	106/2024	
	crain CUR, No.	Original Exposure <sup>b</sup>	Exposure Value	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>4</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	Central governments or central banks	243	244	0		796	798	0	
	Regional governments or local authorities	۰	0			0		0	
	Public sector entities	9	0			0			
	Multilateral Development Banks	°.	0						
	International Organisations	1,692	1,546	312		2,588	2.424	487	
	Institutions	663	717	611		2,566	1,000	836	
	Corporates of which: SME	177	176	140		154	1,000	110	
	Of WHICH: SPIC		270	240				110	
	of which: SME							0	
LUXEMBOURG	Secured by mortalistics on immovable property	402	486	198		474	470	196	
	of which: SME	230	227	83		122	120	38	
	Exposures in default	113	75	75	31	113	77	77	
	Hems associated with particularly high risk	54	54	81		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)	0	0	0		0	0	0	
	Equity	15	15	15		16	16	16	
	Other exposures	12	12	23		10	10	17	
	Standardised Total <sup>2</sup>				44				

		(2) local value adjustments and pri	versions per country or counterparty	excludes trace for secures ation e	spoures out includes general cred	triskaquisments.			
					Standardise	ed Approach			
			As of 31	03/2024			As of 30	1/06/2024	
		Original Exposure <sup>5</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %) Central governments or central banks	6	255	5		41	195	5	
	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		
	International Organisations	0	0	0		0	0	0	
	Institutions	100	20	4		105	25	5	
	Corporates	388	329	319		452	353	351	
	of which: SME	2	1	1		9	9	1	
	Retail of which: SME	2	1	0		3		0	
NETHERLANDS	of which: SME Secured by mortalistic on immovable property			31				10	
	of which: SME	39	19	13		44	44	15	
	Exposures in default		0	0		0		0	
	Hems associated with particularly high risk	22	22	33		25	25	38	
	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 undertakinss (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures		1					1	
	Standardised Total <sup>2</sup>				35				

					Standardis	ed Approach			
				03/2024			As of 30	06/2024	
	(mis DJR, N)	Original Exposure <sup>b</sup>	Exposure Value <sup>3</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>4</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
JAPAN	Control accessments or control trades Particul commonants or and antiferior Particul commonants or an antiferior Particul commonants or antiferior Particul commonants or antiferior Particularies Par	4.1992 1982 0 0 62 8 8 0 0 0 0 0 0 0 0 0	4.224 135 0 0 62 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	8727 790 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		000.000 000 000 000 000 000 000 000 000	4.001 1233 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1,004 750 0 0 0 233 0 0 0 0 0 0 0 0 0 0 0 0 0 0	·
	Standardised Total <sup>2</sup>								

Credit Risk - IRB Approach

COMMERZBANK Aktiengesellschaft

								IRRAN	proach					
					As o	30/09/2023					As of	31/12/2023		
			Original	ixposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments	Original I	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments
		imin EUR. No		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>2</sup>		Of which: defaulted	and provisions
	1,746	5	1.271	1.274	0	n	1,775	5	1.250	1.154	0	0		
	Institutions				41,034	11,245	15	47	48,167	57	42,764	12,681	32	57
	Corporates		207,536	2,994	119,688	58,655	1,271	2,015	203,462	2,762	115,085	58,265	1,208	2,033
		Corporates - Of Which: Specialised Lending	8,443	306	7,486	2,582	18	154	8,812	270	7,732	2,956	19	161
			9,939	415	7,584	3,894	263	239	10,047	458	7,691	3,983	291	240
	Retail		159,799	1,333	150,062	20,728	1,359	972	158,579	1,361	148,831	20,197	1,310	1,006
		Retail - Secured on real estate property	94,296	489	94,255	8,409	598	232	94,441	488	94,399	8,282	565	242
Consolidated data			15,495	133	15,497	1,397	174	50	15,365	138	15,371	1,373	188	52
Consolidated data			78,801	356	78,758	7,012	424	182	79,075	350	79,028	6,909	377	190
		Retail - Qualifying Revolving	15,487	110	11,946	1,334	118	109	15,531	106	11,955	1,360	111	120
		Retail - Other Retail  Retail - Other Retail - Other Retail - Of Which: SMF	50,015	735	43,862	10,985	642	631	48,607	767	42,477	10,555	635	644
			26,154	491	20,222	4,976	369	423	25,997	525	20,083	4,982	379	
		Retail - Other Retail - Of Which: non-SME	23,862	244	23,639	6,009	273	209	22,610	242	22,394	5,573	255	198
	Equity Other non credit-obligation assets		0			0 11.266	0			0	0	12.845	0	
	IRB Total <sup>2</sup>					103,168						105,141		

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

() Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of counterparty covering up to 50% of total original exposure or Top 10 countries ranked by original exposure, calculated as of last quart

							IRB Ap	proach					
				As o	30/09/2023					Aso	131/12/2023		
		Originati	isposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure	amount	Value adjustments
	(min ELIR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments institutions				0	0	0	2	0	42 7.917	8	0	0
	Institutions Corporates			7,219 58,906	1,368 27.979	685	1.327	6,735 102,643		7,917 56.481	1,922 27,492	745	1.496
	Corporates Corporates - Of Which: Specialised Lending		1,570	2.614	577	000	1,327	2,996	9	2,552	588	740	1,490
	Corporates - Of Which: SME	2,936 6.812	315	5,377	2.688	143	170	6.408	364	5.114	2,556	176	180
	Retail	146,159	739	137,005	16.508	427	512	144,349	777	135.226	15.910	446	531
	Retail - Secured on real estate property	86,549	288	88,545	6,800	180	118	86,470	296	86,467	6,689	185	128
GERMANY	Retail - Secured on real estate property - Of Which: SME	14,889	93	14,886	1,119	58	31	14,748	94	14,746	1,081	59	33
GERMANY	Retail - Secured on real estate property - Of Which: non-SME	71,660	196	71,659	5,680	122	87	71,721	202	71,721	5,609	126	95
	Retail - Qualifying Revolving	13,472	42	10,309	709	26	51	13,408	43	10,237	714	26	54
	Retail - Other Retail	46,139 23,476	408 279	40,152	8,999 3,790	221 142	342 227	44,471	438 308	38,521	8,506	235 155	349
	Rotal - Other Rotal - Of Which: SME  Rotal - Other Rotal - Of Which: non-SME  Eauly		129	17,704		142 80	115	23,091	130	17,350	3,731	155	241
			129	22,448	5,209	80	115	21,380	130	21,172	4,775	80	109
	Equity Other non-credit-obligation assets				0	0	0		0	0		0	
	IRS Total												

								IRB Ap	proach					
					As of	30/09/2023					Aso	31/12/2023		
			Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original I	Exposure <sup>1</sup>	Exposure	Riskexposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
POLAND	Institutions Corporates Retail	Last Contril depression of Ministry Special seed Lenting Cooperates of Ministry SME Result - Security on and Last any pages, Of Ministry SME Result - Security on and Last any pages, Of Ministry SME Result - County SME - Security Contribution on a SME Result - County SME - SACRES - CONTRIBUTION OF SME Result - County SME -	25 2,279 9,548 1,501 2,751 11,741 6,784 485 6,289 1,841 3,116 2,423 893	0 0 389 178 84 578 194 38 156 67 318 207	14 1,813 7,305 1,988 1,953 11,290 6,746 550 6,246 1,518 3,028 2,234 692	10 295 4,507 850 1,003 4,039 1,538 268 1,267 616 1,887 1,161 7,26	0 0 165 0 110 919 411 115 296 92 416 228 190	0 0 238 85 61 453 112 19 93 56 285 195 91	18 1,880 10,638 1,851 3,273 12,352 7,027 510 6,516 1,347 3,378 2,654 725	0 0 388 135 79 566 185 42 143 62 319 223 106	12 727 8,131 1,503 2,355 11,862 6,988 6,470 1,598 3,277 2,554 723	7 233 5,200 999 1,245 4,111 1,521 284 1,238 637 1,953 1,225 728	0 0 214 0 106 849 373 129 245 83 393 222 171	0 0 223 68 52 467 112 19 93 65 290 204 87
	Equity Other non cr	edit-obligation assets			0	0	0	0	۰	0	0	۰	0	۰

								IRB Ap	proach					
					As of	30/09/2023					Aso	31/12/2023		
			Original	Exposure <sup>1</sup>	Exposure	Risk exposure	imount	Value adjustments	Original	ixposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>5</sup>		Of which: defaulted	and provisions
		is and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions		2,914	0	2,764	798	0	0	3,501	0	3,237	979	0	0
	Corporates		22,878	22	12,334	5,720	8	24	20,595	21	12,489	5,813	8	17
			1,800	9	1,603	514	1	10	1,994	9	1,793	608	1	9
			2		2	0	0	0		0	0	0	0	0
	Retail		143	1	135	12	1	0	143	1	135	12	1	0
		Retail - Secured on real estate property	77	1	77	5	1	0	77	1	77	5	0	0
UNITED STATES			4	0	4	0	0	0	4	0	4	0	0	0
ONTIED STATES			73	1	73	5	1	0	73	1	73	5	0	0
		Retail - Qualifying Revolving	14		9	0	0	0	14	0	9	1	0	0
		Retail - Other Retail	52	0	49	7	0	0	52	0	49	6	0	0
		Retail - Other Retail - Of Which: SME	20	0	17	2	0	0	20	0	17	1	0	0
		Retail - Other Retail - Of Which: non-SME	32	0	32	5	0	0	32	0	32	5	0	0
	Equity		0	0	0	0	0	0	0	0	0	0	0	0
		redit-obligation assets												
	IRB Total													

							IRB Ap	proach					
				As o	30/09/2023					Aso	31/12/2023		
		Originati	isposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min BJR, 16)		Of which: defaulted	VALUE		Of which: defaulted	and provisions		Of which: defaulted	VALUE		Of which: defaulted	and provisions
	Central banks and central governments	0	Osisisisto		0	04140140	0		Detablish			Oktobiologi	
	Institutions	1.649		1.549	449			2.190		2.080	584		
	Corporates	10.017	2	5.917	3.247	1	5	10.279	2	5,566	3.393	1	6
	Corporates - Of Which: Specialised Lending	682		561	232	0	1	632	0	520	209	0	1
	Corporates - Of Which: SME	20	2	17	9	1	2	12	2	12	8	1	2
	Retail	118	1	112	13	1	0	123	1	113	13	1	
	Retail - Secured on real estate property	62		62	4	0	0	60	0	60	4	0	
	Retail - Secured on real estate property - Of Which: SME	9	0	9	0	0	0	9	0	9	1	0	
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-SME	53	0	53	4	0	0	52	0	52	3	0	0
	Retail - Qualifying Revolving	12	0	8	1	0	0	12	0	8	1	0	0
	Retail - Other Retail	45	0	42	8	0	0	51	0	45	8	0	0
	Retail - Other Retail - Of Which: SME	10	0	7	1	0	0	17	0	11	2	0	0
	Retail - Other Retail - Of Which: non-SME	35	0	35	7	0	0	34	0	34	6	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												
		(1) Original exposur	s, unlike Exposure v	alue, is reported befo	ne taking into account any eff	ect due to credit co	rversion factors or cr	edit risk mitiestion t	echniques (e.e. subs	titution effects).			

Credit Risk - IRB Approach

COMMERZBANK Aktiengesellschaf

							IRB Ap	proach					
				As of	30/09/2023						131/12/2023		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments Irrothations Corporates Corporates - Of Which: Specialised Lending	0 3,783 9,352 477	0 0 16	0 3,688 5,078 440	0 663 2,423 128	0 0 10 0	0 0 13	0 3,809 9,708 514	0 0 10	0 3,704 5,396 470	0 674 2,657 171	0 6	0 3
	Corporates - Of Which: SME  Retail  Retail - Secured on real estate property	6 84 49	0	6 80 49	1 7	0	0	6 68 41	0	6 64 41	1 6	0	0
FRANCE	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: nen-SME Retail - Qualifring Revolving	6 43 14	0	6 43 10	1 4	0	0	4 38 14	0	4 38 10	0 3	0	0
	Retail - Other Retail Retail - Other Retail - Of Which: SME	22 4	0	21 3	2	0	0	13 3	0	13 3	2 0	0	0
	Ronal - Other Ronal - Of Which: non-SME Equity Other non-credit-obligation assets	18 0	0	18	0	0	0	10	0	10 0	0 0	0	0
	IRS Total	(2 Original personal											

Inst													
Inst				AS OF	30/09/2023					As of	131/12/2023		
Inst		Original E	Exposure <sup>2</sup>	Exposure Value <sup>1</sup>	Risk exposure :	imount	Value adjustments	Original E	pesure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure	amount	Value adjustments
Inst	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
ITALY	Control tables and extending incommentals (Comparison: Ordinate, September 1) Comparison: Ordinate, September 1 (Comparison: Ordinate) Comparison: Ordinate, September 1 Exact: Secure of on one closed property, Correlate, SME, Marial: Secure of one one closed property, Correlate, SME, Marial: Country (Comparison) Resistant Country (Comparis	0 437 3,211 36 0 33 18 4 14 6 9 2 7	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 389 1,761 36 0 30 18 4 14 4 8 1 1 7	0 159 1,007 2 0 2 1 0 1	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 377 2,977 33 0 33 18 4 14 6 9 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 328 1,417 33 0 30 18 4 14 4 8 1 7	0 167 798 2 0 3 1 0 1 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Oth	Equity Other non credit-obligation assets IRB Total	0		0	0	0	0	۰	0	0		0	۰

(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 effect

								IRB Ap	proach					
					As o	30/09/2023					Aso	31/12/2023		
			Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Riskexposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	*****		Of which: defaulted	and provisions		Of which: defaulted	******		Of which: defaulted	and provisions
	Central ban Institutions	ks and central governments	1,508	0	1.491	0 255	0	0	0 1.562	0	0 1.531	0 277	0	0
	Corporates		7,287	56	4.011	1.877	31	21	7,099	48	3,673	1.760	28	30
	Corporates	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
		Corporates - Of Which: SME	13	11	13	8	7	3	15	11	14	9	7	3
	Retail		609	5	591	63	3	2	607	4	584	59	3	2
		Retail - Secured on real estate property	332	4	332	28	2	1	328	3	328	28	2	1
SWITZERI AND		Retail - Secured on real estate property - Of Which: SME	30	2	30	3	1	0	27	2	27	3	1	0
SWITZERLAND		Retail - Secured on real estate property - Of Which: non-SME	303	1	303	25	1	1	300	1	300	25	1	1
		Retail - Qualifying Revolving	26	0	18	1	0	0	26	0	19	1	0	0
		Retail - Other Retail	251	1	240	34	1	1	253	1	238	30	1	1
		Retail - Other Retail - Of Which: SME	46		38	5	0	0	55 198	0	43 195	6 24	0	
		Retail - Other Retail - Of Which: non-SME	205	1	202	28	1	1 1	198	1 0	195	24	1	1
	Equity	redit-obligation assets			0		0	0		0				
	IRB Total	nut-vogavaneu												
	IND IOSAL		0			en kalden inde anneved som et								

								IRB Ap	proach					
					As o	30/09/2023					Aso	31/12/2023		
			Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
		its and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions		241 3.703		241	82	0	0	201	0	171	91	0	
	Corporates		3,703	4	2,806	1,217	3	4	3,731	0	2,900	1,188		3
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME					0			0				
	Retail	Corporates - Of Which: SME	33		32	0	0		36	0	35			
	Retail	Retail - Secured on real estate property	17		17	3	0		36 18	0	18	2		
		Retail - Secured on real estate property - Of Which: SME	2		1/	1			10	0	10	1		
LUXEMBOURG		Retail - Secured on real estate property - Of Which: non-SME	15		15	1		0	16	0	16	1	0	
		Retail - Qualifying Revolving	2		2.5				20	0	20			
		Retail - Other Retail	14		13	1			16	0	16	,		
		Retail - Other Retail - Of Which: SME	3		2	o o	0	0	1	0	1	ė.	0	
		Retail - Other Retail - Of Which: non-SME	11		11	1	0	0	15	0	15	1	0	
	Equity	near-out near-or micr. nor-or-c	0	o o	0	o o	0	0	0	0	0	i	0	ō
		redit-obligation assets								_				

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

							IRB Ag	pproach					
				As o	30/09/2023					Aso	131/12/2023		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments		Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	699	0	706	146	0	0	969	0	969	234	0	0
	Corporates	6,971	68	4,069	1,900	6	23	6,823	39	3,913	1,860	4	6
	Corporates - Of Which: Specialised Lending	246	0	215	40	0	0	256	0	238	61	0	0
	Corporates - Of Which: SME	5	0	0	0	0	0	5	0	0	0	0	0
	Retail	61	0	55	7	0	0	58	0	52	6	0	0
	Retail - Secured on real estate property	30	0	30	2	0	0	29	0	29	2	0	0
NETHERLANDS	Retail - Secured on real estate property - Of Which: SME	5	0	5	0	0	0	5	0	5	0	0	0
INETHERLANDS	Retail - Secured on real estate property - Of Which: non-SME	25	0	25	1	0	0	24	0	24	1	0	0
	Retail - Qualifying Revolving	8	0	5	0	0	0	8	0	5	0	0	0
	Retail - Other Retail	23	0	19	5	0	0	21	0	17	4	0	0
	Retail - Other Retail - Of Which: SME	11	0	8	2	0	0	11	0	7	2	0	0
	Retail - Other Retail - Of Which: non-SME	12	0	11	3	0	0	10	0	10	2	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Tetal	_											

							IRBAG	proach					
				As or	30/09/2023					Aso	131/12/2023		
		Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Riskexposure	amount	Value adjustments
	(min EUF, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	Central banks and central governments	0		0	0	0	0	0	0	0	0	0	
	Institutions	648	0	606	106	0	0	588	0	551	128	0	
	Corporates	1,322	72	1,181	356	45	8	1,248	22	1,106	306	14	2
	Corporates - Of Which: Specialised Lending	0		0	0	0	0		0	0	0	0	0
	Corporates - Of Which: SME	0		0	0	0	0		0	0		0	0
	Retail	5		5				5	0	4		0	
	Retail - Secured on real estate property  Retail - Secured on real estate property - Of Which: SME	2		2	0	0	0	2	0	2		0	0
JAPAN									0	0		0	
	Retail - Secured on real estate property - Of Which: non-SME	2		2	0	0	0	2	0	2		0	0
	Retail - Qualifying Revolving Betail - Other Betail	2		1	0	0	0	2	0	1		0	0
		1		1				1	0	1		0	
	Retail - Other Retail - Of Which: SME	0							0	0		0	0
	Retail - Other Retail - Of Which: non-SME	1		1				1	0	1		0	
	Equity	- 0			0		0		0	0		0	
	Other non credit-obligation assets												
	IRB Total												

Credit Risk - IRB Approach

								IRB Ap	proach					
												30/06/2024		
			Original I	ixposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original E	isposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposur	amount	Value adjustment
				Of which:	Vatue		Of which:	and provisions		Of which:	Value		Of which:	and provision
		(min EUR, %)		defaulted			defaulted			defaulted			defaulted	
		iks and central governments	1,849	3	1,309	1,115	0	0	1,952	0	1,356	1,141	0	0
	Institutions		50,282	101	44,670	12,182	59	51	56,168	76	50,104	13,392	46	50
	Corporates		204,765	2,890	115,915	56,160	1,218	1,982	208,405	3,280	118,315	56,870	1,464	2,032
		Corporates - Of Which: Specialised Lending	9,324	265	8,029 7,654	3,060	17	163	9,971	256 505	8,547 7.794	3,565	19	162
							267	207	9,975			4,213	348	232
	Retail	Retail - Secured on real estate property	159,024 95,557	1,409 516	149,786 95,498	20,787 8.362	1,312 559	1,005	158,941 95,576	1,481 537	149,540 95,500	20,117 8.052	1,401 568	1,020
		Retail - Secured on real estate property  Retail - Secured on real estate property - Of Which: SME	15,399	147	15,405	1 390	177	54	15,194	161	15,199	1.317	184	250
Consolidated data		Retail - Secured on real estate property - Of Which: non-SME	80.158	369	80,093	6,972	382	194	80,381	376	80,301	6.735	384	194
		Retail - Qualifying Revolving	15,484	103	11.897	1,522	109	118	15.403	102	11.825	1.480	104	115
		Botali - Other Botali	47,982	789	42,390	10.903	644	639	47,962	842	42.214	10.584	729	654
		Rutait , Other Rutait , Of Whireh SMF	25.568	554	20.187	5.514	410	444	25,944	583	20,433	5.545	464	460
		Retail - Other Retail - Of Which: non-SME	22,414	235	22,204	5.389	234	195	22,018	259	21,781	5.039	266	194
	Equity		0	0	0	0	0		0	0	0	0	0	
		redit-obligation assets				14,069	_		-		_	12,390		
	IRB Total <sup>2</sup>					104.313						103,909		

								IRB Ap	proach					
												30/06/2024		
			Original I	ixposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original E	imosure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
		(min EUR, 9q)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks	and central governments	2 7 280	0	2	0	0	. 0	2	. 0	9.728	0 2 118	0	0 2
	Corporates		7,280 103.998	1.775	8,608 57,664	1,872 26.621	2 764	1.421	8,491 107,163	2.128	9,728 59,164	2,118	920	1.400
	Corporates	Corporates - Of Which: Specialised Lending	3.120	1,775	2,627	585	764	1,421	3,479	2,120	2.839	846	920	9
		Corporates - Of Which: SME	6.297	294	5.039	2.541	136	149	6,075	346	4,922	2.547	160	144
	Retail		144,444	816	135.861	16.484	466	541	144.058	865	135.303	15.726	504	551
		Retail - Secured on real estate property	87,431	311	87,428	6,793	194	137	87,293	334	87,210	6,511	208	141
GERMANY		Retail - Secured on real estate property - Of Which: SME	14,777	103	14,775	1,114	64	36	14,585	116	14,582	1,055	72	37
GERMANY			72,654	207	72,653	5,679	130	101	72,708	218	72,708	5,457	136	104
		Retail - Qualifying Revolving	13,360	42	10,186	880	26	53	13,301	43	10,132	858	27	53
		Retail - Other Retail Retail - Other Retail - Of Which: SMF	43,653	464	38,246	8,812	246 165	350	43,464 22,780	488	37,880	8,357	269	357
			22,487 21,168	333 131	17,283 20,963	4,188 4,624	165 81	239 111	22,780 20,685	344 144	17,413 20,467	4,130 4,227	180 89	245 112
	Equity	Retail - Other Retail - Of Which: non-SME	21,100	131	20,963	4,024	0.1	111	20,000	144	20,467	4,227	89	112
		dit-obligation assets	-		0		0		0	0				
	IRB Total													
			(1) Original owners	ura unške Evrosu	ro value is renorder	d before taking into accoun	t any effect this to	credit conversion f	actors or cradit risk	mitigation tachnin	uses le e substituti	ion offects)		

								IRB Ap	proach					
					Aso	131/03/2024					Aso	130/06/2024		
			Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Vatue adjustments	Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
		s and central governments	22	0	14	8	0	٥	20	0	13	7	0	0
	Institutions Corporates		2,371 11.181	373	1,216 8,622	245 5.618	185	217	2,062 11.847	432	1,124 9,228	257 6.271	289	242
	Corporates	Corporates - Of Which: Specialised Landing	1,700	134	1,535	1.036	180	66	1.886	126	1,687	1.160	209	60
		Corporates - Of Which: SME	3,242	98	2,395	1,036	131	55	3,562	158	2,663	1,100	188	87
	Retail	Corporate - Or Williams	12.692	575	12.175	4.108	831	456	13.033	592	12,508	4 200	879	459
		Retail - Secured on real estate property	7.169	199	7.112	1.491	358	109	7.341	196	7.268	1.468	352	106
2011112		Retail - Secured on real estate property - Of Which: SME	509	42	517	266	111	18	498	42	505	253	110	18
POLAND		Retail - Secured on real estate property - Of Which: non-SME	6,661	157	6,596	1,225	247	90	6,843	153	6,763	1,215	242	88
		Retail - Qualifying Revolving	1,949	61	1,591	631	83	64	1,928	58	1,574	611	76	61
		Retail - Other Retail	3,573	315	3,472	1,986	391	284	3,764	338	3,667	2,121	451	292
		Retail - Other Retail - Of Which: SME	2,818	216	2,719	1,296	242	203	2,937	234	2,841	1,384	281	213
1		Retail - Other Retail - Of Which: non-SME	755	99	753	690	150	80	827	104	826	737	170	80
	Equity		۰	0	0	0	0	٥	0	0	٥	0		0
		edit-obligation assets												
	IRB Total													

							IRB Ap	proach					
											f 30/06/2024		
		Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>2</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
UNITED STATES	Control Labor and carter gramments institution Copyright Copyright Copyright Copyright Assal  Resid  Resid	0 4,358 21,260 2,311 0 181 81 10 71 14 86 55 32 0	0 21 9 0 1 1 0 1 0	0 4,065 12,556 1,981 0 145 81 10 71 9 55 24 32 0	843 5,620 708 0 14 5 0 4 1	0 0 8 1 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0	0 18 10 0 0 0 0 0 0 0 0	0 4,365 20,950 2,439 0 144 83 10 74 14 47 18 29 0	0 21 9 0 7 1 0 1 0 6	0 4,008 12,359 2,140 0 137 83 10 74 9 45 16 29 0	0 934 5,681 818 0 15 5 0 4 1 10 1 8	0 10 3 0 4 1 0 1 0 4	0 0 19 10 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As o	31/03/2024					Aso	130/06/2024		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min ELIR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	VAIGE		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	1,774	47	1,673	475	28	5	1,817	47	1,698	456	27	4
	Corporates	10,176	2	5,446	3,000	1	6	9,698	6	5,250	2,542	4	12
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	615 10	0	496	246	0	1 0	605 10	0	500	252		1
	Retail	121	1	111	16	1		130	1	113	16	1	1
	Retail - Secured on real estate property	60		60	4			60		60			
	Retail - Secured on real estate property - Of Which: SME		0	9		0		10	0	10	1		0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-SME	51	0	51	4	0		50	0	50	4		0
	Retail - Qualifying Revolving	12	0	8	1	0	0	12	0	8	1	0	0
	Retail - Other Retail	50	0	43	11	0	1	58	0	45	11	0	1
	Retail - Other Retail - Of Which: SME	17	0	11	2	0	0	25	0	13	3	0	0
	Retail - Other Retail - Of Which: non-SME	33	0	33	9	0	0	32	0	32	8	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IR8 Total												
•		(1) Original expos	ure, unlike Exposu	re value, is reporte	d before taking into accoun	t any effect due to	credit conversion for	actors or credit risi	k mitigation technic	ues (e.e. substitut	ion effects).		

Credit Risk - IRB Approach

							IRB Ap	proach					
					131/03/2024					As of	30/06/2024		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min EUR, NJ		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	VAIDE		Of which: defaulted	and provisions
	Central banks and central governments Institutions Corporates	0 4,022 9,547	0 0 210	0 3,898 5,308	0 683 2.588	0 0 126	0 0 104	0 4,947 9,412	0 0 193	0 4,794 5,257	0 697 2.661	0 0 108	0 0 159
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SNE	522 6	0	466 6	161	0	0	537 6	0	484 6	175	0	0
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	69 42	0	64 42	4	0	0	67 40	0	63 40	7	0	0
FRANCE	Notar - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revelving	38	0	38 10	4	0	0	37 14	0	37 10	3	0	0
	Retail - Other Retail Retail - Other Retail - Of Which: SME	13 3	0	13 3	0	0	0	13 3	0	12 3	2 1	0	0
	Retail - Other Retail - Of Which: non-SME Equity Other non-credit-obligation assets	10 0	0	10 0	0 0	0	0	10 0	0	10 0	0	0	0
	Other non-cream-congation assets IRB Total	_											

						IRBAp	proach					
				31/03/2024					Aso	130/06/2024		
	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
(min EUR, No		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
Central balasts and central governments institution Corporation Co	0 287 2,899 64 0 30 16 3 13 6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 237 1,352 48 0 28 16 3 13 4 8	0 137 768 8 0 3 2 0 1	0 2 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 591 3,054 64 0 33 17 3 6 11 1 10	0 15 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 534 1,498 47 0 31 17 3 13 4 10 11	0 181 803 8 0 2 1 0 1 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Equity Other non-credit-abilityation assets HR food	۰	0	0	•	0	۰	0	0	0	0	۰	0

								IRB Ap	proach					
					As o	31/03/2024					Aso	130/06/2024		
			Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments		Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
		(min EUR, NJ)		Of which: defaulted	VALUE		Of which: defaulted	and provisions		Of which: defaulted	VA.02		Of which: defaulted	and provisions
		s and central governments	۰	0	0	0	0		0	0		0	0	0
	Institutions Corporates		1,316 7,332	37	1,212 3,735	194 1,689	22	25	1,456 7,298	27	1,366 3,781	242 1.653	16	0 25
	Corporates	Corporates - Of Which: Specialised Lending	7,332	37	3,735	1,689	22	25	7,298	27	3,781	1,653	16	25
		Corporates - Of Which: SME			2	1	0			0	,	9		
	Retail		604		585	65			619	6	588	63		3
	POR LANGE	Retail - Secured on real estate property	331	3	331	31	2	1	327	3	327	29	2	1
		Retail - Secured on real estate property - Of Which: SME	27	2	27	3	1		27	2	27	3	1	0
SWITZERLAND		Retail - Secured on real estate property - Of Which: non-SME	303	1	303	28	1	1	300	1	300	27	1	1
		Retail - Qualifying Revolving	27	0	19	2	0	0	27	0	19	2	0	0
		Retail - Other Retail	247	1	236	31	1	1	265	2	243	31	1	2
		Retail - Other Retail - Of Which: SME	52	0	43	6	0	0	48	1	40	6	1	1
			196	1	193	25	1	1	217	1	203	25	0	1
	Equity			0	0	0	0	0	0	0	0	0	0	0
	Other non cr	edit-obligation assets												

							IRBAp	proach					
				As o	31/03/2024					Aso	130/06/2024		
		Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>2</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	Central banks and central governments Institutions	0 175	0	0 146	83	0	0	0 344	3	0 315	0 150	0 2	0
	Corporates  Corporates - Of Which: Specialised Lending	3,639 0	0	2,692 0	1,133	0	3 0	3,600	0	2,750 0	1,122	0	2 0
	Corporates - Of Which: SME Retail	3 39	0	2 38	0 4	0	0	2 35	0	2 34	0 3	0	0
	Retail - Secured on real estate property  Retail - Secured on real estate property - Of Which: SME	17	0	17	2 0	0		17	0	17	2	0	0
LUXEMBOURG	Retail - Qualifying Revolving	16	0	16	2	0	0	15	0	15	1	0	0
	Retail - Other Retail Retail - Other Retail - Of Which: SME	20	0	19	2	0		16	0	16	1		0
	Retail - Other Retail - Of Which: non-SME Equity	18	0	18	1 0	0	0	15	0	15 0	1 0	0	0
	Other non credit-obligation assets								-				
	IRB Total												

								IRB Ap	proach					
					As o	31/03/2024					Aso	30/06/2024		
			Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
		ks and central governments	0	0	0	0	0		0	0	0	0	0	0
	Institutions		1,023	0 44	1,003	239	0	0	918	0	902 4 238	220		0
	Corporates		6,555	44	4,174 238	2,134	,	10	6,553	53	4,238 248	2,165	13	8
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	247	0	236	58			258		248	73		3
	Retail	Corporation - Or Winds: SME	59		52				58		51			
	MACLANI	Retail - Secured on real estate property	29		29	,			28	0	28	,		
		Retail - Secured on real estate property - Of Which: SME	29		29	1	0		4	0	4	2		0
NETHERLANDS		Retail - Secured on real estate property - Of Which: non-SME	25		25		0		24		24			
		Retail - Qualifying Revolving	8	0	5	1	0	o o	8	0	6	1		0
		Retail - Other Retail	22	0	18	5	0		22	0	17	4		0
		Retail - Other Retail - Of Which: SME	11	0	7	2	0		12	0	7	2		0
		Retail - Other Retail - Of Which: non-SME	11	0	11	3	0		11	0	10	3		0
	Equity		0	0	0	0	0	0	0	0	0	0	0	0
	Other non c	redit-obligation assets												
	IRS Total													
			(1) Original eyeor	ure unlike Evrosu	revalue is renorte	before taking into accoun	e any effect rise to	contit commercian f	octous or cundit six	icentrication technic	succession of conhections	on officers)	•	•

							IRB Ap	proach					
											30/06/2024		
		Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, Nij		Of which: defaulted	Value <sup>3</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0		0	0	0	0	0	0
	Institutions	956	0	913	171	0	0	1,276	0	1,268	196	0	0
	Corporates	1,122	22	1,042	258	14	2	1,484	21	1,343	271	13	1
	Corporates - Of Which: Specialised Lending		0	0	0	0		0	0		0		0
	Corporates - Of Which: SME Retail		0	0		0		0	0		0		0
				4						4			
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	2	0	2				2		2	0		0
JAPAN	Retail - Secured on real estate property - Of Which: non-SME												
	Retail - Qualifying Revolving			1				2		- 1			
	Retail - Quarrying Reserving Retail - Other Retail	1		1		0		1	0	1	0		0
	Retail - Other Retail - Of Which: SME					0							
	Retail - Other Retail - Of Which: non-SME	1	0	1		0		1	0	1	0		0
	Equity		0			0		,	0		0		1 0
	Other non credit-obligation assets		, i	, i		,	, i	_	, and	, i	_		ı -
	IRB Total												



General governments exposures by country of the counterparty

						C	OMMERZBANK Aktiengesell	scriait						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	tives		Off balar	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio	ı	Derivatives with po	sitive fair value	Derivatives with	n negative fair value			Risk weighted exposure
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	amount
[ 0 - 3M [	Austria	22 6 11 522 955		2 0 1 0 0 0		0 7 0 0 0 0 0 0 0 523 0 530	384		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0	0		
0 - 3M      3M - 1Y      1M - 2Y      1Y - 2Y      2Y - 3Y      3Y - 5Y	Belgium	2 1 5 24	24 0 0 0 0 7 7 17 5 56 4 244 0 0	0 0 0 0 56 0 0		0 24 0 0 0 0 0 0 0 0 0 0 0 0 244 0 0 286	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[ 0 - 3M[	Bulgaria	1. 2.	2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[ 0 - 3M] [ 3M - 1Y] [ 1Y - 2Y] [ 2Y - 3Y] [ 3Y - 5Y] [ 5Y - 10Y] [ 10Y - more Total	Cyprus													
[ 0 - 3M [	Czech Republic			000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
00 aM	Denmark													
[0 - 3M] [ 3M - 1Y  [ 1Y - 2Y] [ 1Y - 2Y] [ 2Y - 3Y  [ 3Y - 5Y] [ 5Y - 10Y] [ 10Y - more Total	Estonia													



General governments exposures by country of the counterparty

						C	OMMERZBANK Aktiengesell	schaft						
							As of 31/12/2023			_				
						Dire	ect exposures							
	(mln EUR)			On balance sh	eet				Derivat	tives		Off balar	ice sheet	
	(mar corr)													
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			-
														Risk weighted exposure
		Total gross carrying amount of non-derivative	Total carrying amount of non-											amount
Residual Maturity	Country / Region	financial assets	derivative financial assets (net of short positions)											
			,		-fubish fire sid seeds	of which: Financial assets at fair						Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value through	value through other	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
					profit or loss	comprehensive income								
[0-3M[		C		0	0	0	0	0	0	0	0	0		0
(3M - 1Y) (11Y - 2Y) (2Y - 3Y)				0	0	0	0	0	0	0	0	0		0
[3Y-5Y] [5Y-10Y]	Finland	2	1	2	0	0	0	0	0	0	0	0		0
[10Y - more Total		45	49	0	0	0	45	0	0	0	0	0		0 0
[0-3M[ [3M-1Y[		72	7:	72	0	0	0	0	0 22	0	0	0		0
[ 1Y - 2Y [ [ 2Y - 3Y [	France	66	6	0	0	0	68	0	0	0	0	0		0
[3Y - 5Y [  5Y - 10Y	Fiance	25	25	0	0	25	0	0	0	0	0	0		0
[10Y - more Total		174	174	0 75	0	5		0	0	0	0	0		0 31
[ 0 - 3M [   3M - 1Y [		911 676 1,033 1,166 3,021 2,252	91:	0	0	339 408 542 458	574 267 479	1 2	240 122	0	158 416	433 13		0
[ 1Y - 2Y [ [ 2Y - 3Y [	Germany	1,038	1,03	5	0	542 458 703	706	58 149	278 938	104 27	598 294	19 14 36		0
[3Y - 5Y [ [5Y - 10Y [		3,025 2,826 5,251	1,03i 1,16i 3,02 2,82i 5,25i	28	0	407	706 2,233 2,390 5,250	149 407 332	2,853 4,536 3,242	48 173 547	1,306 1,950 3,586	21		0
[10Y - more Total [ 0 - 3M [		14,898	14,89	139	0	2,857	11,900	955	12,209	907	8,307	536		0 4
[3M-1Y[ [1Y-2Y[				0	0	0	0	0	0	0	0	0		0
[2Y-3Y] [3Y-5Y]	Croatia			0	0	0	0	0	0	0	0	0		0
[5Y - 10Y [ [10Y - more Total				0	0	0	0	0	0	0	0	0		0
[ 0 - 3M [				0	0	0	0	0	0	0	0	0	1	0
[ 3M - 1Y [ [ 1Y - 2Y [		31	3	15	0	0	0	0	0	33 0	1,300	0		0
[ 2Y - 3Y [ [ 3Y - 5Y [	Greece	32	33	0	0	0	0	0	0	0 42	400	0		0
[5Y - 10Y [ [10Y - more Total				0	0	0	0	0	0	0 49 124	250 1,950	0		0
[0-3M[ [3M-1Y[		65	6	0	0	6	0	0	0	0 0	1,950	0		0
[3M - 1Y] [1Y - 2Y] [2Y - 3Y]				0	0	0	0	0	0	0	0	0		0
[3Y-5Y] [5Y-10Y]	Hungary	55	56	0	0	58	0	0	0	0	0	0		0
[10Y - more Total	<u> </u>	65	6-	0	0	64	0	0	0	0	0	0		0 0
[0-3M[ [3M-1Y[				0	0	0	0	0	0	0	0	0		0
[1Y-2Y[ [2Y-3Y[	Ireland			0	0	0	0	0	0	0	0	0		0
[3Y - 5Y [ [5Y - 10Y [	etanu	4		0	0	0	0	0	0	0	0	0		0
F10Y - more Total		4	(	0	0	0	0	0	0	0	0	0	-	0 0
[ 0 - 3M [   3M - 1Y		372	37:	0	0	0	372 0	0	0	0	0	0		0
[ 1Y - 2Y [ [ 2Y - 3Y [	Italy	156	156	0	0	0	0 156 1,956	0	0	0	0	0		0
[3Y - 5Y] [5Y - 10Y]	,	156 2,031 1,793 3,600	2,031 1,792 3,574	0	0	0	1,956 1,792 3,576	0	0	0	0	0		0
[10Y - more Total		3,600 7,958	3,576	0	0	0	3,576 7,853	22	108 108	0	0	0		0 372



General governments exposures by country of the counterparty

						CC	MMERZBANK Aktiengesell	scridit						_
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance si	neet				Derivat	ives		Off balar	nce sheet	
												Off-balance st	neet exposures	
		Total gross carrying amount of non-derivative	Total carrying amount of non-		Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	financial assets	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	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [5Y-10Y] [5Y-10Y] [10Y-more	Latvia	8 6 6 6 6 11 33 33 5 6 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	8 0 0 0 111 33 0 52			8 0 0 0 11 13 3 0 52	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[ 0 - 3M [	Uthuania													
10 - 3M     13M - 14     14 - 24     27 - 37     37 - 57     57 - 107     107 - more	Luxembourg	25	0 0 0 0 29 0			0 0 0 0 27 0 27	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0		
[0.3M] [3M-1V] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Malta													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Netherlands	1	1 0 0 0 0 0 15	1		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 0 0 0 0 0	0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [5Y-10Y] [5Y-10T] Total	Poland	4,511 1,366 2,511 1,765 522 566 3	6	11 3 2 2 1	0 9 2 2 5 6 0 3 2 2	4,571 586 1,962 812 0 0 0 7,931	524 554 6	0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 1 6 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Portugal	364 4141	38 3 6 3 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	36 36 0 0 0 384 411	0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Romania						-							



General governments exposures by country of the counterparty

							CC	DMMERZBANK Aktiengesell	schaft						
								As of 31/12/2023		_	_		_	_	
							Dire	ct exposures							
		(mln EUR)			On balance sh	neet				Derivat	tives		Off bala	nce sheet	
													Off-balance s	heet exposures	
						Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives wit	h negative fair value			Risk weighted exposure
Residual M	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	amount
[ 0 - 3M - 1	1 YES	Stovakia	15/3	4 4 3 1925 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		4 192 192 192 192 193 193 193 193 193 193 193 193 193 193	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0-3M-1 [3M-1 [1Y-2' [2Y-3' [3Y-5' [5Y-10 [10Y-m	1 M ( 1 M (	Stovenia	5	6 6 6 6 6 0 0 0 0 0 7 57 57 57 0 3 73 73 73 73 73 73 73 73 73 73 73 73 7	0 6 4 0 0 5		6 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	0	0	0		
[ 0 - 3M - 1	17 [ 27 [ 37 [ 57 [ 007 [ more	Spain	5 5 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6	55 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	55 0 19 0 66 44 354 532		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[ 0 - 3M - 1 [ 3M - 1 [ 1Y - 2' [ 2Y - 3' [ 3Y - 5' [ 5Y - 10 [ 10Y - m Total	145 145 145 145	Sweden			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	0	0	0		
[ 0 - 3M - 1	M[ 24] 34] 34] 04]	United Kingdom	139 ( ( ( ( ( ( ( 1,34) 1,525	134 0 0 0 0 0 0 0 0 0 5 45 7 1,346	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	134 0 0 0 0 45 1,346 1,525		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0	0 0 0		
[0-3h] [30-1] [114-2] [27-3] [37-5] [57-10] [107-m] Total	M[ 14[ 24] 34] 64[ 04]	Iceland	1,02	1,5/20 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	3,542 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0	0		2/9
Total [0 - 3h [3M - 1] [11 - 2] [2Y - 3' [3Y - 5' [5Y - 10] Total	M[ 14] 14] 04]	Liechtenstein	1	0	0		0	0		0	0	0	0		0
[ 0 - 3M	M[ 191 291 391 591 001 more	Norway		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0		
Total	al		1	0		1	0	i o	1	0		1 0	0	1 .	)



General governments exposures by country of the counterparty

						CO	OMMERZBANK Aktiengesell	schaft						
				_			As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Deriva	tives		Off balar	nce sheet	
												Off-balance si	neet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives wit	h negative fair value			Risk weighted exposure amount
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	anioun
[0·3M] [3M-1V] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10V] [10Y-more	Australia		6		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Canada	6 6 133 6 120	0 0 18		0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 56 134 0 0 15	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0
[0.3M] [3M-1V] [1V-2V] [2Y-3V] [3Y-5V] [5Y-10V] [10Y-more	Hong Kong													
[0.3M] [3M-1V] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan	161 6 9 44 45	165 6 6 6 94 44		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	165 0 0 0 0 94 48	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	U.S.	500 600 95 95 11 666 747 747 656	600 96 93 16 666 744	0 0 3 0 0 6 6 7	0	0 0 0 0 0 0 0 0	139 42 93 19 605 747 633	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[0-3M] [3M-1Y] [1Y-2Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	China		E	0 0	0	0 0 5 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	000000000000000000000000000000000000000	0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		733 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Switzerland	3995 55 55 138 138 138 148 148 148 148 148 148 148 148 148 14	55 136 0 56	0 0 0 0 0 0 0 0 0	0	1 0 55 0 0 0 0	0 0 335 55 139 0 56	0000	81 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 23 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[0-3M] [3M-1Y] [13Y-2Y] [12Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Other advanced economies non EEA	1,594 138 161	1,594 136 161 661 111	0 3 138 0 0 5 6 5 0 0 0 0 0 0 0		36 0 24 25 0 0	0 0 0 0	000000000000000000000000000000000000000	01	000000000000000000000000000000000000000	0	0 0 0 0 0 0		0 129 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0



General governments exposures by country of the counterparty

						CI	OMMERZBANK Aktiengesel	lschaft						
							As of 31/12/2023							
						Dire	ect exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet	
					Non-derivative financial a	assets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	n negative fair value	Off-balance sh	eet 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] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Other Central and eastern Europe countries non EEA		2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 114 0 61 0 0		3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3
[ 0 - 3M [	Middle East	211 44 131 11 12 120 77	211 43 5 13 5 15 120 75 0 75	0 0 0 0 0 0		0	100 11 11 11 12 77 73 32	3 3 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	12 0 50 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Latin America and the Caribbean	15 6 6 6 13 14 44	19 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	19 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Africa	144 134 1 1 1 3 3 3 1 5 5 5 5 5 5 5 5	132 1 12 2 12 5 36 7 37 153	0		- 62 0 0 0 0 0 0 0 0 0 0 0 0 0	13: 1: 3: 3: 15: 17:		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0	191 57 86 195 86 194 0		10
Total  10 - 3M1 [3M - 1Y] [17 - 2Y] [27 - 3Y] [37 - 5Y] [57 - 10Y] [107 - more Total	Others	555 566 666 11 44 45 14 11 12 11 11	860 0 15 15 49 8 88 147	78 0 0 0 0		0 0 750 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 750	3: 1: 44 8: 14'	1 5 5 3 3 7 7	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	909 30 0 0 110 190 0 0		

#### 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 zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

(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 sovereigh) on sovereigh credit ink (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 sovereigh) with full or partial government guarantees by central, regional and local governments.

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.

Lists America: Appetition, Belatin, Bel

Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

(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.

(8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAAP



General governments exposures by country of the counterparty

						CC	DMMERZBANK Aktiengesell	ischaft						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	sets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	n negative fair value			Risk weighted exposure
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	amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-mone Total	Austria	104 118 6 121 414 366	118 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		19 0 0 125 416	365		0 0 0	0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0		
[0.3Mf [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Belgium	188 35 16 17 265 18 88	185 7 387 18 0 17 17 262	2 2 2 0 17 3 6 83		130 295 18 0 0 229	24 91 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Bulgaria	21	2 0 7 7 7 21 7 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		2 0 7 21 7 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - mone	Cyprus	-		·		J.				·		J		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Czech Republic	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		
Total	Denmark		0	Ü		0	0		0	0	0			
1043    10 - 3M    13M - 1Y    12Y - 2Y    12Y - 3Y    13Y - 5Y    15Y - 10Y    10Y - more   Total	Estonia													



General governments exposures by country of the counterparty

							JAMEN ZDANICARRIENGESCH							
							As of 30/06/2024							
						Dire	ect exposures							
	(mln EUR)			On balance sh	ieet				Derivat	tives		Off balar	ice sheet	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	<b>Derivatives wit</b>	n negative fair value	Off-balance si	neet 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)									Nominal	Provisions	Risk weighted exposure amount
				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			
[0-3M[		0	0	0	0	0	0	0	0	0	0	0		0
[ 3M - 1Y ]     [ 1Y - 2Y ]     [ 2Y - 3Y ]     [ 33' - 5Y ]     [ 5Y - 10Y ]     [ 100' - more     Total	Finland	0 0 0 0 10 57	0 0 0 10 67	0	0	0 0 0 0 25 25	0 0 0 10 42	0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0 0 0 0 0 0
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	France	36 81 13 5 161 2866 112 742	112	1 13 0 33 73 42	0 0 0 0 0	0 0 5 128 212 18 413	35 68 0 0 0 0	0 1 0 0 0	0 21 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0		0 0 0 0 0 0
10 - 3M f 13M - 1Y f 11Y - 2Y f 12Y - 3Y f 13Y - 5Y f 15Y - 10Y f 110Y - more	Germany	708 1,132 1,122 1,012 3,199 3,762 6,001	709 1,132 1,122 1,012 3,199 3,762 5,988	3 132 17 16 187 260	0 0 0 0	237 574 573 188 604 1,196	469 426 532 810 2,408 2,307 5,958	1 1 3 69 89 443 251	21 171 61 793 1,646 1,645 4,424 2,464	550	3,728	0 696 3 5 0 1 0		31 0 0 0 0 0 0 0
Total [0 - 3M[ [3M - 1Y[ [1Y - 2Y[ [2Y - 3Y[ [3Y - 5Y[ [5Y - 10Y[ [10Y - more	Croatia	16,837 0 0 0 0 0 0 2 2 2	16,934 0 0 0 0 0 0 22	615 0 0 0 0 0	0 0 0 0 0	3,409 0 0 0 0 0 22	0	887 0 0 0 0 0 0	11,203 0 0 0 0 0 0	925 0 0 0 0 0	7,904 0 0 0 0 0 0	705 0 0 0 0 0		0 2 0 0 0 0 0 0 0 0 0 0
Total [ 0 - 3M[ ] [ 3M - 1Y[ ] [ 1Y - 2Y[ ] [ 2Y - 3Y[ ] [ 3Y - 5Y[ ] [ 5Y - 10Y[ ] [ 10Y - more Total	Greece	23 0 25 2 15 18 7	23 0 25 2 15 18 7	0 0 25 2 2 0 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	23	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 6 9 0 0 45 0 53	0 700 600 0 0 400 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0
Total [ 0 - 3M[	Hungary	66 0 0 0 0 64 0	66 6 0 0 0 64 0	36 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	64 04	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	1,950 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [SY-10Y] [10Y-more	Ireland	70 0 0 0 2 2 0 4	70 0 0 2 2 0 4	0 0 0 2 2 0 4	0 0 0 0 0 0	70 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Total [0 - 3M[ 1 3M - 1Y  1 1Y - 2Y  [2Y - 3Y  [3Y - 5Y] [5Y - 10Y  [10Y - more	Italy	6 339 0 85 79 2,021 1,788 3,483	6 339 0 85 79 2,000 1,784 3,483	6 0 9 0 48 48	0 0 0 0	0 0 0 0 0	339 0 77 79 1,923 1,737 3,483	21	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Total	1	7,795	7,770	56	0		7,637	21	108		0			0



General governments exposures by country of the counterparty

							As of 30/06/2024	bonan					_	_
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balar	ice sheet	-
	(IIIII EUK)												neet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			Risk weighted exposure
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	amount
[ 0 - 3M]   13M - 1Y    11Y - 2Y    2Y - 3Y    3Y - 5Y    10Y - more   Total	Latvia	9 0 0 34 9 9	9 9 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		9 0 0 34 9 0	0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Lithuania		10.			VA.	·			·		·		
[ 0 - 3M] [ 3M - 1Y] [ 1Y - 2Y] [ 2Y - 3Y] [ 3Y - 5Y] [ 5Y - 10Y] [ 10Y - more	Luxembourg	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 59 1	0 0 0 0 19		0 0 0 0 0 40	0 0 0 0 0		0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	
Total [0-3M] [3M-1Y] [1Y-2Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Malta	60	60.	20		40	0		0	0	0	0	0	0
[10Y - more Total [0 - 3M[ [34 - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	Netherlands	0 0 23 26	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 23 26 0		0 0 0 0 0	0 0 0 0	6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	
[10Y - more Total [0 - 3M [ [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	Poland	0 49 2.04 2.136 1.130 1.120 708	98 2,258 5 2,136 1,910 1,120	0 49 0 15 20 26 9 80		0 5 1,487 1,383 862 84 47	0 92 756 764 1,022 1,027	6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 12 3 0 0	0	Q
[10" - more  Total  [0 - 3M]  [3M - 1V]  [1V - 2V]  [2Y - 3V]  [3Y - 5V]  [5V - 10V]  [10" - more  Total	Portugal	1.2 8.2566	31 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0	31 6 0 0 0 0 333	6	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 16 0 0 0 0 0	0 0 0 0 0	
Total [0 - 3M] [13M - 1YI [13Y - 2YI [2Y - 3YI [3Y - 5YI [5Y - 10YI [20Y - more Total	Romania	369	389	0		0	389		0	0	0	0	q	1



General governments exposures by country of the counterparty

							OMMERZBANK Aktiengesell	Contait						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	tives		Off balar	ice sheet	
												Off-balance sh	neet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives wit	h negative fair value			Risk weighted exposure
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	amount
[0-3M[ 13M-1Y1 11Y-2Y1 12Y-3Y1 [3Y-5Y1 [5Y-10Y1 [10Y-more Total	Stovakia			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0	0 0 0 0 0		0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Stovenia	11 55	7 0 0 0 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	0 0 1 0 0 4		7 0 0 0 0 1 1 5 5 5 0 0	0	( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( )	0 0 0	0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0
10 - 3M      13M - 117      127 - 27	Spain	44 33 36 66 55	39 30 1 1 1 3 3 3 5 6 6 6 6 5 6 5 7 7	0 11 1 0 6 24 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	38 19 0 39 60 8 346		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0	0 0 0 0		
[0-3M] [3M-1V] [1Y-2V] [2Y-3V] [3Y-5V] [5Y-10V] [10Y-more Total	Sweden		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6	0 0 0	0	0	0 0 0 0		0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	United Kingdom	134 6 6 44 899	132 0 0 0 0 0 0 0 0 45 897 897	0 0 0		0 0 0	132 0 0 0 0 45 897		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0	0 0 0 0 0		
Total  [0 - 3M[ [3M - 11] [13Y - 22] [2Y - 3Y] [3Y - 5Y] [3Y - 10Y] [10Y - more Total	Iceland	1,074	1,074 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1,074		0 0 0	000000000000000000000000000000000000000	0 0	0 0 0 0 0		189
Total [0 - 3M] [3M - 11] [12 - 22] [27 - 37] [37 - 57] [57 - 107] [107 - more Total	Liechtenstein		0	0		0	0		0	0	0	0		0
Total   0 - 3M    1 3M - 1Y    1 1Y - 2Y    2Y - 3Y    2Y - 5Y    5Y - 10Y    10Y - more	Norway		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		



General governments exposures by country of the counterparty

Residual Maturity  Country / Region  Total gross carrying amount of non-derivative financial assets by accounting portfolio  Total gross carrying amount of non-derivative financial assets by accounting portfolio  Derivatives with positive fall of which: Financial assets by accounting portfolio  Total gross carrying amount of non-derivative financial assets for of which: Financial assets fail value through other comprehensive income  Of which: Financial assets at amortised cost  Non-derivative financial assets by accounting portfolio  Derivatives with positive fall of which: Financial assets at amortised cost  Of which: Financial assets at amortised cost  Of which: Financial assets at amortised cost  Of which: Financial assets fail value through other comprehensive income	Derivatives  Individue Derivatives with negative fair value  Notional amount Carrying amount Notional amount	Off balance sheet Off-balance sheet exposures  Nominat Provisions	Risk weighted exposure amount
Residual Maturity  Country / Region  Total goss carrying amount of non-derivative financial assets by accounting portfolio  Derivatives with positive fall for trading amount of non-derivative financial assets (net of short positions)  of which: Financial assets at fair value through other appropriate of seignated at fair value through other appropriate of seignated at fair value through other appropriate of seignated at fair value through other appropriated ones.	a fair value Derivatives with negative fair value	Off-balance sheet exposures	
Residual Maturity  Country / Region  Total gross carrying amount of non-derivative financial assets financial assets  Total carrying amount of non-derivative financial assets by accounting portfolio  Derivatives with positive fall  Total carrying amount of non-derivative financial assets (net of short positions)  of which: Financial assets at the for trading designated at fair value through other amounts and assets at any authority for trading designated at fair value through other amounts and assets at Carrying amount. No	a fair value Derivatives with negative fair value	Off-balance sheet exposures	
Residual Maturity Country / Region  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total carrying amount of non-derivative financial assets (net of short positions)  of which: Financial assets set of which: Financial assets at fair of which: Financial as			
Residual Maturity Country / Region  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total carrying amount of non-derivative financial assets (net of short positions)  of which: Financial assets set of which: Financial assets at fair of which: Financial as		Nominat Provisions	
Residual Maturity Country / Region financial assets of short positions)  of which: Financial assets held of which: Financial assets at fair of which: Financ	Notional amount Carrying amount Notional amount	Nominat Provisions	
	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
[ 6.24Y	0 0	0 0 0 0	0 0 0
[0.394] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
1 0- 2041   104- 547   134' - 247   134' - 247   134' - 247   134' - 1047   134' - 1048   134' - 104			
[9-3M]	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[0.34]	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Colored   Colo	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[9-344] 2 1 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	U 23 0 0 0 0 0 0 0 0
Total	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 123 0 0 0 0 0 0 0 0 0 0



General governments exposures by country of the counterparty

						CI	DMMERZBANK Aktiengesell	schaft						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	eet				Deriva	tives		Off balan	ce sheet	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with pos	itive fair value	<b>D</b> erivatives wit	h negative fair value	Off-balance sh	eet exposures	
						ı								Risk weighted exposure amount
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	anioun
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [SY-10Y] [10Y-more	Other Central and eastern Europe countries non EEA	4 0 0 0 0	4 0 0 0 0 0 5	0 0 0 0 0	0 0 0 0	0 0 0	4 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 118 0 63 0		
Total [0-3M] [3M-11/[ [17-2Y] [27-3Y] [37-5Y] [57-10Y] [107-more Total	Middle East	9 1446 10 12 13 184 19 0 3727	9 146 146 10 13 13 14 14 14 14 14 14 14 14 14 14 14 14 14	0 0 0 0 0 0	0	0 466 0 0 0 0 0 0 0 0 0 0	9 100 10 13 0 184 19 0	0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	181 0 21 0 0 0 0 0		85
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Latin America and the Caribbean	372 99 151 0 68 13 0 44 44 3666	90 151 0 68 13 0	90 151 0 0 0 0 44	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0	0	0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0		364
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Africa	148 40 21 33 31 125	146 39 21 33 31 125	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		146 39 21 33 31 125	0 0 0 0	0 0 0 0	000000000000000000000000000000000000000	0 0 0	176 59 275 0 288 0	: : : :	
Total  [0.3Mf [384.1Vf [134.2Vf [124.2Vf [227.3Vf [337.5Vf [537.10Vf [1007.more Total	Others	588 1,167 15 22 20 79 138 52 1,500 20	1,167 15 32 20 79 138 52	219 0 0 0 0 0	0	945 0 0 0 0 0 0	15 32 20 79 138	0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0	798 1 0 0 69 199 0 0 0		287

#### 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 least receivables". Country of treatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to botal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(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 sovereigh) on sovereigh credit ink (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 sovereigh) with full or partial government guarantees by central, regional and local governments.

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.

List America: Agentina, Belias, Boliva, Estat, Chile, Colombia, Costa Rica, Deminica, Costa Rica, Deminica, Perus And Barbudo, Anaba, Bahamas, Barbados, Cayman Islands, Caba, French Guisna, Guadeloope, Martinique, Puerto Rica, Saint Barthélemy, Turls And Clicos Islands, Vilgo Islands (Bittas), Vilgo Islands (Bittas),

Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

(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.

(?) 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 eQ4.

(8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAAP



#### Performing and non-performing exposures COMMERZBANK Aktiengesellschaft

1					As of 30/09/2023									As of 31/12/2023				
		Gros	s carrying amount/ Nominal an	nount		Accumulated impairs credit risk and provisi	nent, accumulated negative ch	anges in fair value due to			Gross	carrying amount/ Nominal ar	mount		Accumulated impairs credit risk and provis	ment, accumulated negative cha	inges in fair value due to	
		Of which performing but past due > 30 days and <= 90 days		Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non-perform	ming exposures <sup>3</sup>	Collaterals and financial guarantees received on non- performing exposures		Of which performing but past due > 30 days and <= 90 days		Of which non-performing <sup>3</sup>		On performing exposures <sup>2</sup>	On non-perform	ning exposures <sup>3</sup>	Collaterals and financial guarantees received on non- performing exposures
(main EUR)				Of which: defaulted	Of which Stage 3 <sup>8</sup>			Of which Stage 3 <sup>8</sup>					Of which: defaulted	Of which Stage 3 <sup>8</sup>			Of which Stage 3 <sup>8</sup>	
Cash balances at central banks and other demand deposits	86,51		446	446	446	0	4	4	0	91,940		0	0		0 11			
Debt securities (including at amortised cost and fair value)	88,05	12	25	25	25	43			۰	91,173	10	26	26	21	6 41	5		5 0
Central banks		0	0	0	0	0	6		٥			0	0		0	0		0
General governments	29,69		0	0	0	32			0	30,626	9 0	0	0		0 38	0		0
Credit institutions	18,514		0	0	0	3			0	20,146	0	0	0		0 :	0		
Other financial corporations	34,71	12	0	0	0	2			0	34,830	10	0	0		0 :	0		
Non-financial corporations	5,133		25	25	25	6	5		0	5,572	. 0	26	26	21	6 1	5		5 0
Loans and advances(including at amortised cost and fair value)	314,92	304	4,190	4,190	3,851	1,153	2,004	1,922	1,292	315,801	337	4,187	4,187	3,80	3 1,236	2,056	1,959	1,275
Central banks	7,33		0	0	0	1			0	9,587		0	0		0	. 0		
General governments	15,681		125	125	118	3	2		118	15,756	0	131	131	111	9	5		2 120
Credit institutions	36,031	1	58	58	55	17	15	18	6	33,891	11	64	64	61	0 2:	2 19	18	6
Other financial corporations	28,434		18	18	18	8	10	10	0	30,229	1	39	39	10	6	11	1	1 0
Non-financial corporations	97,521	128	2,935	2,935	2,650	646	1,487	1,418	795	95,50	148	2,876	2,876	2,57	2 65	1,527	1,446	743
of which: small and medium-sized enterprises	27,16	81	1,008	1,008	929	244	512	504	280	27,336	107	1,163	1,163	1,09	0 26	574	560	316
of which: Loans collateralised by commercial immovable property	14,80	4	653	653	556	58	248	234	293	14,18	. 2	734	734	631	9 59	299	276	9 293
Households	129,90	175	1,053	1,053	1,010	478	487	474	373	130,833	177	1,078	1,078	1,03	5 54	494	483	3 407
of which: Loans collateralised by residential immovable property	107,52	111	504	504	489	131	117	114	305	107,750	112	533	533	516	6 14	124	12:	1 333
of which: Credit for consumption	7,681	50	382	382	359	114	224	215	4	7,714	49	375	375	354	4 14	2 224	217	7 4
DEBT INSTRUMENTS other than HFT	489,49	316	4,661	4,661	4,322	1,196	2,013	1,931	1,292	498,914	347	4,214	4,214	3,829	9 1,30	2,061	1,964	1,275
OFF-BALANCE SHEET EXPOSURES	189,19		1,361	1,361	295	315	225	71	. 31	186,937		757	757	30:	3 31	207	67	7 43

<sup>(5)</sup> For the definition of non-performing exposures please refer to Article 47a(3) of Regulation (EU) No 575/2013 (CRR)

Institutions apport has true cumulative amount or deposited credit takes since in interval complete for the institution and the complete for the cumulative amount of deposited credit related in interval complete for the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of the cumulative amount

The two exhalences heave lines, accumulated implairments and accumulated implaints and accumulated in accumulated in a complaint and a

<sup>&</sup>lt;sup>(0)</sup> 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 peri



### Performing and non-performing exposures COMMERZBANK Aktiengesellschaft

ſ					As of 31/03/2024									As of 30/06/2024				
		Oross	carrying amount/ Nominal as	mount		Accumulated impair credit risk and provis	ment, accumulated negative ch	anges in fair value due to			Gros	ss carrying amount/ Nominal ar	nount		Accumulated impairs credit risk and provis	ment, accumulated negative cha ions <sup>4</sup>	nges in fair value due to	
		Of which performing but past due >30 days and <=90 days		Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non-perform	ming exposures <sup>3</sup>	Collaterals and financial guarantees received on non- performing exposures		Of which performing but past due >30 days and <=90 days		Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non-perform	ing exposures <sup>3</sup>	Collaterals and financial guarantees received on non- performing exposures
(min ELIR)				Of which: defaulted	Of which Stage 3 <sup>8</sup>			Of which Stage 3 <sup>8</sup>					Of which: defaulted	Of which Stage 3 <sup>8</sup>			Of which Stage 3 <sup>8</sup>	
Cash balances at central banks and other demand deposits	107,934	. 0	0		0	1	• 0		0	103,03	5 0	0	0		0 14	. 0	-	0
Debt securities (including at amortised cost and fair value)	96,533	11	16	16	16	4	4	4	0	97,99	4 8	18	18	1	18 7:	4		6 0
Central banks	6,460	0	0	0	0				0	4,11	7 0	0	0		0 :	. 0		0
General governments	28,334	. 0	0	0	0	3	4 0		0	29,29	9 0	0	0		0 3:	0		0
Credit institutions	21,374		0	0	0		4 0		0	24,25	4 0	0	0		0 !	0		0
Other financial corporations	34,906	11	0	0	0		3 0		0	34,86	3 8		0		0 1	0		0
Non-financial corporations	5,460	0	16	16	16		7 4	4		5,46	0	18	18	1	8 18	4		0
Loans and advances (including at amortised cost and fair value)	330,196	344	4,509	4,509	4,202	1,18	2,158	2,068	1,300	339,93	2 272	4,436	4,436	4,11	9 1,116	2,330	2,24	1,347
Central banks	8,443	0	0		0	,	1 0		0	7,05	4 0	0	0		0 :	. 0		0
General governments	15,722	3	137	137	122	2	3 10		123	16,47	1 2	153	153	13	18 1	10		123
Credit institutions	40,588	19	68	68	65	1	5 18	18	5	44,08	9 4	61	61	5	7 17	17	1	, 0
Other financial corporations	36,709	0	81	. 81	81	1	2 16	16	1	42,32	7 0	58	58	5	13 1:	13	1	3 1
Non-financial corporations	98,173	154	3,112	3,112	2,874	64	1,609	1,536	750	99,47	7 106	3,004	3,004	2,76	7 606	1,766	1,70	771
of which: small and medium-sized enterprises	27,739	113	1,074	1,074	1,008	25	525	520	302	28,17	6 90	1,155	1,155	1,07	9 253	545	54	322
of which: Loans collateralised by commercial immovable property	14,879	4	788	788	706	6	325	297	294	14,77	0 4	750	750	65	14 56	330	30	271
Households	130,561	167	1,110	1,110	1,059	51	3 504	492	421	130,51	5 161	1,160	1,160	1,10	13 478	523	50	451
of which: Loans collateralised by residential immovable property	108,923	110	559	559	534	15	125	121	351	108,76	7 101	595	595	57	2 15:	124	12	378
of which: Credit for consumption	7,691	42	377	377	355	14	227	220	3	7,77	6 43	384	384	35	7 134	231	22	3 3
DEBT INSTRUMENTS other than HFT	534,663	355	4,526	4,526	4,218	1,25	3 2,162	2,072	1,300	540,96	1 280	4,454	4,454	4,13	7 1,201	2,334	2,24	1,347
OFF-BALANCE SHEET EXPOSURES	186,423	3	835	835	316	28	203	66	61	190,21	9	860	860	32	16 274	199	7	65

(i) first the shadows tear terms, cumulated improprises and a circumstance in separation in the companies of the companies of



#### Forborne exposures

			As of 30/	09/2023					As of 31/	12/2023		
	Gross carryin exposures wi measures	g amount of th forbearance			Collateral and financia	al guarantees received rbearance measures	Gross carryin; exposures wit measures	g amount of th forbearance		r exposures with		al guarantees received orbearance 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
(mln EUR)												
Cash balances at central banks and other demand deposits	U	Ů	0		0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	U	Ů	0	U	0	U	0	0	0	0	0	0
Central banks	U				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)	3,593	1,840	924	879	1,102	468	3,648	1,820	946	899	1,127	486
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	24	0	1	0	2	0	11	0	0	0	0	0
Other financial corporations	70	0	3	0	11	0	68	0	2	0	18	0
Non-financial corporations	2,868	1,605	840	808	749	363	2,933	1,583	863	829	747	375
of which: small and medium-sized enterprises	612	319	144	132	213		630	338	155	140	212	
Households	632	235	80	71	340	105	637	238	80	70	361	111
DEBT INSTRUMENTS other than HFT	3,593	1,840	924	879	1,102		3,648	1,820	946	899	1,127	
Loan commitments given	623	217	81	76	13	5	729	217	89	83	15	6
QUALITY OF FORBEARANCE <sup>2</sup>												
Loans and advances that have been forborne more than twice <sup>3</sup>	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria <sup>3</sup>	0						0					

<sup>(1)</sup> Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

<sup>&</sup>lt;sup>OP</sup>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 F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/45-1. TS on Supervisory reporting, However, for the off-balance sheet instruments, sheet as a reasonable of the 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.

On the information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances (excluding loans and advances (asclading loans and advances loads) and advances of the criteria sheet for significance and having a ratio of non-performing loans and advances (excluding loans and advances loads).



#### Forborne exposures

COMMERZBANK Aktiengesellschaft

i			As of 31/0	03/2024			As of 30/06/2024								
	Gross carrying exposures wit measures			exposures with		al guarantees received rbearance measures	Gross carryin; exposures wit measures	g amount of th forbearance		r exposures with	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			
(min EUR)															
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	Ü	U	0	U	U	U	U	U	U	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)	3,759	1,822	951	903	1,301	546	4,584	1,836	1,114	1,061	1,320	480			
Central banks	0	0	0	0	0	0	0	0	0	0	0	o			
General governments	29	29	5	5	23	23	29	29	5	5	21	21			
Credit institutions	5	0	1	0	0	0	0	0	0	0	0	0			
Other financial corporations	65	0	1	0	19	0	58	2	1	0	19	1			
Non-financial corporations	3,028	1,548	862	827	900	407	3,869	1,553	1,029	987	926	339			
of which: small and medium-sized enterprises	539	301	132	122	240		574	312	126	115	228				
Households	632	246	82	71	359	116	628	251	79	69	354	119			
DEBT INSTRUMENTS other than HFT	3,759	1,822	951	903	1,301		4,584	1,836	1,114	1,061	1,320				
Loan commitments given	699	242	70	64	25	4	914	269	72	66	22	5			
QUALITY OF FORBEARANCE <sup>2</sup>															
Loans and advances that have been forborne more than twice <sup>3</sup>	0						0								
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria <sup>a</sup>	0						0								

(1) Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

(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 F18.00 F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/461-115 on Supervisory reporting, However, for the off-balance sheet instruments, he same item ('Accumulated impairment, accumulated ranges in fair value due to credit risk and provisions) is disclosed consistently with the FINREP sign convention. This is because in the size is convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

(3) The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or



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

i	As of 30/09/2023							As of 31/12/2023							As of 31/03/2024							As of 30/06/2024					
	Gross carrying amount					Accumulated	Gross carrying amount					Accumulated	Gross carrying amount				Accumulated	Gross carrying amount					Accumulated				
		Of which: non- performing		Of which loans and advances subject to	Accumulated impairment <sup>1</sup>	negative change in fair value due to credit risk on		Of which: non- performing		Of which loans and advances subject to	Accumulated impairment <sup>1</sup>	negative changes in fair value due to credit risk on		Of which: non- performing		Of which loans and advances subject to	Accumulated impairment <sup>1</sup>	negative changes in fair value due to credit risk on		Of which: non- performing		Of which loans and advances subject to	Accumulated impairment <sup>1</sup>	negative changes in fair value due to credit risk on			
(mln EUR)			of which: defaulted	impairment		non-performing exposures <sup>1</sup>			of which: defaulted	impairment		non-performing exposures <sup>1</sup>			of which: defaulted	impairment		non-performing exposures <sup>1</sup>			of which: defaulted	impairment		non-performing exposures <sup>1</sup>			
A Agriculture, forestry and fishing	617	17	17	616	10	0	593	13	13	590	9	0	708	9	9	707	4	0	686	11	11	685	5	0			
B Mining and quarrying	1,957	307	307	1,957	138	0	1,199	219	219	1,199	85	0	1,081	78	78	1,081	13	0	1,488	74	74	1,488	12	0			
C Manufacturing	32,691	1,139	1,139	32,157	900	1	33,174	1,161	1,161	32,604	921	1	33,961	1,274	1,274	33,492	973	1	33,024	1,323	1,323	32,515	987	5			
D Electricity, gas, steam and air conditioning supply	9,770	64	64	9,633	36	0	9,618	73	73	9,618	64	0	10,101	63	63	9,923	74	0	10,075	71	71	10,075	74	0			
E Water supply	1,911	7	7	1,902	5	0	1,918	6	6	1,909	5	0	2,153	6	6	2,145	4	0	2,164	6	6	2,157	5	0			
F Construction	2,878	124	124	2,868	104	1	2,726	120	120	2,716	104	1	2,785	111	111	2,775	94	1	2,805	116	116	2,796	94	1			
G Wholesale and retail trade	13,137	400	400	13,075	270	3	12,499	439	439	12,428	285	3	13,024	407	407	12,920	257	2	13,554	417	417	13,471	302	2			
H Transport and storage	5,336	130	130	5,331	53	1	5,166	115	115	5,162	56	1	5,295	120	120	5,290	57	0	5,837	132	132	5,833	61	1			
I Accommodation and food service activities	851	66	66	850	29	0	848	38	38	846	31	0	855	37	37	853	29	0	843	38	38	841	29	0			
J Information and communication	6,211	67	67	6,112	57	0	4,902	87	87	4,811	55	0	4,696	283	283	4,604	150	0	4,649	90	90	4,567	207	0			
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	12,488	375	375	12,466	330	5	12,855	360	360	12,836	359	6	13,312	486	486	13,293	373	5	13,469	470	470	13,452	381	- 6			
M Professional, scientific and technical activities	4,162	87	87	4,141	82	1	4,103	94	94	4,083	86	1	4,297	93	93	4,277	98	1	4,657	100	100	4,637	87	1			
N Administrative and support service activities	2,594	85	85	2,585	32	0	3,006	89	89	2,999	34	0	2,956	86	86	2,953	33	0	3,327	87	87	3,301	35	0			
O Public administration and defence, compulsory social security	14	0	0	14	0	0	13	0	0	13	0	0	11	0	0	11	0	0	12	0	0	12	0	0			
P Education	152	4	4	151	3	0	140	11	11	139	6	0	157	12	12	156	7	0	155	13	13	154	6	0			
Q Human health services and social work activities	1,155	13	13	1,152	29	0	1,185	14	14	1,183	32	0	1,252	14	14	1,249	33	0	1,209	20	20	1,207	33	0			
R Arts. entertainment and recreation	517	5	5	516	5	0	515	4	4	514	5	0	615	4	4	614	5	0	602	4	4	601	4	0			
S Other services	1,084	44	44	1,019	36	1	1,040	30	30	1,000	35	0	914	29	29	869	32	0	919	31	31	876	33	0			
Loans and advances	97,528	2,935	2,935	96,548	2,119	15	95.501	2.876	2.876	94.648	2.170	13	98.173	3.112	3.112	97.213	2.237	12	99.477	3.004	3.004	98.669	2.356	17			

<sup>&</sup>lt;sup>11</sup>The items' accumulated impairment' and 'accumulated negative changes in fair value due to credit fisk on non-performing exposures' are disclosed with a posible 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 F06.01), which follows a sign convention based on a credit/debit convention, as explained in Anner V. Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451-ITS on Supervisory reporting.