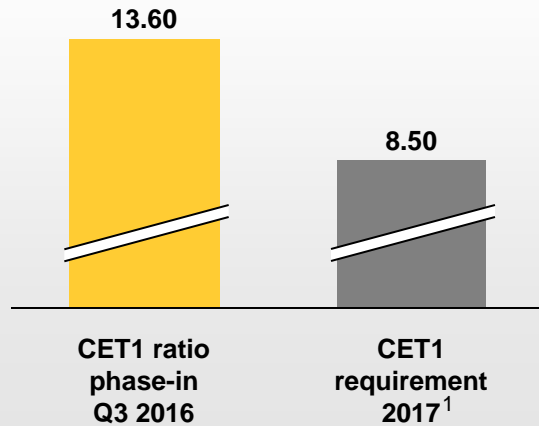
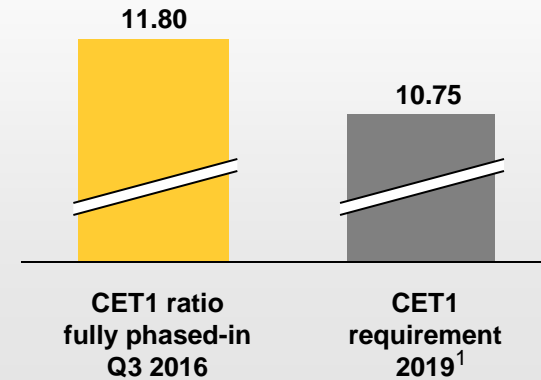


Commerzbank above CET1 requirement

Capital ratio vs. SREP requirements (phase-in %)



Capital ratio vs. SREP requirements (fully phased-in %)



Additional information

- › Maximum Distributable Amount (MDA) trigger consists of CET1 requirement and Pillar1 AT1 and T2 minimum requirement
- › CET1 capital requirement for 2017 includes Pillar1 minimum of 4.5%; Pillar2 requirement of 2.25%; Capital Conservation Buffer of 1.25% (2.5% in 2019); Domestic Systemically Important Bank's Buffer (D-SIB/O-SII) of 0.5% (1.5% in 2019)
- › Total capital ratio fully phased-in of 14.9% (Q3 2016) above total capital requirement of 14.25% for 2019