

# Standardised cost information for Interest Rate Derivatives

concerning costs and related charges, pursuant to Article 24 (4) of Directive 2014/65/EU ("MiFID II") and section 63 (7) sentence 1 of the German Securities Trading Act ("WpHG")

This document provides the most important information regarding the costs of this financial instrument. It does not constitute marketing material; instead it is legally required information designed to inform you about the costs involved prior to entering into a contract.

## 1. Definition of costs when entering into a trade, according to MiFID II

In accordance with MiFID II, costs are equivalent to the difference between the fair value and the client's price at the time of entering into the trade. These costs are identical to the initial negative market value upon trade entry; they cover the Bank's expenses for structuring and selling the product, cost of equity, as well as Commerzbank AG's income.

## 2. Performance and cross-relationship with the costs of entering into the trade

The purpose of this standardised cost information is to provide you with an overview of expected costs. Standardised cost information is generally supplemented by information about costs that will actually be incurred, with such information being generally provided immediately prior to concluding a trade.

## 3. Explanations regarding standardised cost information

The costs shown are indicative. Costs which will actually be incurred upon entering into a trade may differ from this indication; in particular, they are influenced by factors such as the client's credit rating, market conditions prevailing on the trade date, and the existence of a Credit Support Annex.

## 4. Performance information

Note regarding performance information: Commerzbank AG does not disclose performance data for OTC derivatives given the fact that these are typically used for hedging underlying transactions. Performance data disclosed without taking the underlying transaction into consideration would yield erroneous results.

Standardised cost based on a notional of: 1,000,000.00 EUR														
Maturity	2 years		3 years		4 years		5 years		7 years		10 years		20 years	
IRS without floor	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
EUR	7,000	0.70%	10,500	1.05%	14,000	1.40%	17,500	1.75%	24,500	2.45%	35,000	3.50%	45,000	4.50%
USD	7,000	0.70%	10,500	1.05%	14,000	1.40%	17,500	1.75%	24,500	2.45%	35,000	3.50%	45,000	4.50%
GBP	7,000	0.70%	10,500	1.05%	14,000	1.40%	17,500	1.75%	24,500	2.45%	35,000	3.50%	45,000	4.50%
CHF	7,000	0.70%	10,500	1.05%	14,000	1.40%	17,500	1.75%	24,500	2.45%	35,000	3.50%	45,000	4.50%
<b>IRS with floor</b>														
EUR	7,000	0.70%	10,500	1.05%	14,000	1.40%	17,500	1.75%	24,500	2.45%	35,000	3.50%	45,000	4.50%
USD	7,000	0.70%	10,500	1.05%	14,000	1.40%	17,500	1.75%	24,500	2.45%	35,000	3.50%	45,000	4.50%
<b>Cross Currency Swap</b>														
EUR-USD	8,000	0.80%	12,000	1.20%	16,000	1.60%	20,000	2.00%	28,000	2.80%	40,000	4.00%	50,000	5.00%
EUR-GBP	8,000	0.80%	12,000	1.20%	16,000	1.60%	20,000	2.00%	28,000	2.80%	40,000	4.00%	50,000	5.00%
EUR-CHF	8,000	0.80%	12,000	1.20%	16,000	1.60%	20,000	2.00%	28,000	2.80%	40,000	4.00%	50,000	5.00%
EUR-NZD	8,000	0.80%	12,000	1.20%	16,000	1.60%	20,000	2.00%	28,000	2.80%	40,000	4.00%	50,000	5.00%
EUR-RUB	8,000	0.80%	12,000	1.20%	16,000	1.60%	20,000	2.00%	28,000	2.80%	40,000	4.00%	50,000	5.00%
<b>IR Cap - ATM</b>														
EUR	6.500	0,65%	9.750	0,98%	13.000	1,30%	16.250	1,63%	22.750	2,28%	32.500	3,25%		
USD	6.500	0,65%	9.750	0,98%	13.000	1,30%	16.250	1,63%	22.750	2,28%	32.500	3,25%		
<b>Swaption - ATM</b>														
	<b>Client buys payer, phys. settled</b>				<b>Client sells receiver, phys. settled</b>									
	1x5y		1x10y		1x5y		1x10y							
	Amount	%	Amount	%	Amount	%	Amount	%						
EUR	15.000	1,50%	30.000	3,00%	15.000	1,50%	30.000	3,00%						
USD	15.000	1,50%	30.000	3,00%	15.000	1,50%	30.000	3,00%						

IR Options (Kristall)	Standardised cost based on a notional of: 1,000,000.00 EUR	
	Category*	In currency
A	10,000	1.00 %
B	50,000	5.00 %
C	100,000	10.00 %
D	> 100,000	>10.00 %

\* The category depends on the input parameters of the option and will be relayed to the client before closing the transaction.