Bank Name: **Commerzbank**

General Bank Data

Section 1: General Information	Response	
a. General information provided by the national supervisor:		
(1) Country code	DE	1.a.(1)
(2) Bank name	Commerzbank	1.a.(2)
b. General Information provided by the reporting institution:		
(1) Reporting date (yyyy-mm-dd)	31/12/2013	1.b.(1)
(2) Reporting currency	EUR	1.b.(2)
(3) Euro conversion rate	1.0000	1.b.(3)
(4) Reporting unit	1 000 000	1.b.(4)
(5) Accounting standard	IFRS	1.b.(5)
(6) Location of public disclosure	https://www.commerzbank.de/media/aktionaere/fremdkapitalgeber/20140513_GSIB_Indikatoren.pdf	1.b.(6)

Size Indicator

Section 2: Total Exposures	Amount	
a. Counterparty exposure of derivatives contracts (method 1)	23 023	2.a.
b. Gross value of securities financing transactions (SFTs)	86 383	2.b.
c. Counterparty exposure of SFTs	3 019	2.c.
d. Other assets	433 187	2.d.
(1) Securities received in SFTs that are recognised as assets	0	2.d.(1)
e. Total on-balance sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	545 612	2.e.
f. Potential future exposure of derivative contracts (method 1)	33 425	2.f.
g. Notional amount of off-balance sheet items with a 0% CCF	49 264	2.g.
(1) Unconditionally cancellable credit card commitments	4 532	2.g.(1)
(2) Other unconditionally cancellable commitments	44 732	2.g.(2)
h. Notional amount of off-balance sheet items with a 20% CCF	25 853	2.h.
i. Notional amount of off-balance sheet items with a 50% CCF	49 754	2.i.
j. Notional amount of off-balance sheet items with a 100% CCF	15 049	2.j.
k. Total off-balance sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	129 007	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:		
(1) On-balance sheet assets	19 566	2.l.(1)
(2) Potential future exposure of derivatives contracts	0	2.l.(2)
(3) Unconditionally cancellable commitments	6	2.l.(3)
(4) Other off-balance sheet commitments	0	2.l.(4)
(5) Investment value in the consolidated entities	2 507	2.l.(5)
m. Regulatory adjustments	5 487	2.m.
o. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	686 192	2.o.

Interconnectedness Indicators

Section 3: Intra-Financial System Assets	Amount	
a. Funds deposited with or lent to other financial institutions	109 275	3.a.
(1) Certificates of deposit	0	3.a.(1)
b. Undrawn committed lines extended to other financial institutions	7 727	3.b.
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	3 254	3.c.(1)
(2) Senior unsecured debt securities	35 243	3.c.(2)
(3) Subordinated debt securities	186	3.c.(3)
(4) Commercial paper	2 926	3.c.(4)
(5) Stock (including par and surplus of common and preferred shares)	28 605	3.c.(5)
(6) Offsetting short positions in relation to the specific stock holdings included in item 3.c.(5)	13 520	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	3 208	3.d.
e. Over-the-counter (OTC) derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value (include collateral held if it is within the master netting agreement)	6 048	3.e.(1)
(2) Potential future exposure	13 104	3.e.(2)
f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	196 056	3.f.

Section 4: Intra-Financial System Liabilities	Amount	
a. Deposits due to depository institutions	52 266	4.a.
b. Deposits due to non-depository financial institutions	116 185	4.b.
c. Undrawn committed lines obtained from other financial institutions	0	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	2 756	4.d.
e. OTC derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value (include collateral provided if it is within the master netting agreement)	9 661	4.e.(1)
(2) Potential future exposure	17 571	4.e.(2)
g. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	198 439	4.g.

Section 5: Securities Outstanding	Amount	
a. Secured debt securities	35 944	5.a.
b. Senior unsecured debt securities	29 953	5.b.
c. Subordinated debt securities	13 714	5.c.
d. Commercial paper	0	5.d.
e. Certificates of deposit	3 341	5.e.
f. Common equity	13 332	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	0	5.g.
i. Securities outstanding indicator (sum of items 5.a through 5.g)	96 284	5.i.

Substitutability/Financial Institution Infrastructure Indicators

Section 6: Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	Amount	
a. Australian dollars	AUD	AUD 67,437	49 171	6.a.
b. Brazilian real	BRL	BRL 0	0	6.b.
c. Canadian dollars	CAD	CAD 137,227	100 383	6.c.
d. Swiss francs	CHF	CHF 176,644	143 496	6.d.
e. Chinese yuan	CNY	CNY 283,939	34 787	6.e.
f. Euros	EUR	EUR 18,924,066	18 924 066	6.f.
g. British pounds	GBP	GBP 794,684	935 932	6.g.
h. Hong Kong dollars	HKD	HKD 189,053	18 359	6.h.
i. Indian rupee	INR	INR 6,025	78	6.i.
j. Japanese yen	JPY	JPY 12,279,375	94 910	6.j.
k. Swedish krona	SEK	SEK 268,418	31 038	6.k.
l. United States dollars	USD	USD 9,591,114	7 224 355	6.l.
n. Payments activity indicator (sum of items 6.a through 6.l)			27 556 576	6.n.

Section 7: Assets Under Custody	Amount	
a. Assets under custody indicator	192 436	7.a.

Section 8: Underwritten Transactions in Debt and Equity Markets	Amount	
a. Equity underwriting activity	1 364	8.a.
b. Debt underwriting activity	24 065	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	25 429	8.c.

Bank Name: **Commerzbank**

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b. General Information provided by the reporting institution:		
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Complexity Indicators

Section 9: Notional Amount of Over-the-Counter (OTC) Derivatives	Amount	
a. OTC derivatives cleared through a central counterparty	4 564 495	9.a.
b. OTC derivatives settled bilaterally	2 730 257	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	7 294 752	9.c.

Section 10: Trading and Available-for-Sale Securities	Amount	
a. Held-for-trading securities (HFT)	41 443	10.a.
b. Available-for-sale securities (AFS)	42 596	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	24 581	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	10 752	10.d.
f. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	48 706	10.f.

Section 11: Level 3 Assets	Amount	
a. Level 3 assets indicator	2 182	11.a.

Cross-Jurisdictional Activity Indicators

Section 12: Cross-Jurisdictional Claims	Amount	
a. Foreign claims on an ultimate risk basis (excluding derivatives activity)	260 690	12.a.
c. Cross-jurisdictional claims indicator (item 12.a)	260 690	12.c.

Section 13: Cross-Jurisdictional Liabilities	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	142 637	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	28 364	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	19 681	13.b.
d. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	133 954	13.d.

Additional Indicators