

Bank name:

Commerzbank

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	DE	1.a.(1)
(2) Bank name	1002	Commerzbank	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2021-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2022-04-29	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2022-04-29	1.b.(3)
(4) Language of public disclosure	1010	English / German	1.b.(4)
(5) Web address of public disclosure	1011	https://www.commerzbank.de/de/haupthavigation/aktionaere/	1.b.(5)
(6) LEI code	2015	851WYGNLUQLFZBSYGB56	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	10,085,070,908	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2,990,818,866	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	16,009,386,748	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	24,983,381,901	2.b.(1)
(2) Counterparty exposure of SFTs	1014	3,918,389,998	2.b.(2)
c. Other assets			
(1) Items subject to a 0% credit conversion factor (CCF)	1015	409,917,924,588	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	56,297,195,327	2.d.(1)
(2) Items subject to a 20% CCF	1022	47,034,291,326	2.d.(2)
(3) Items subject to a 50% CCF	1023	72,194,644,864	2.d.(3)
(4) Items subject to a 100% CCF	1024	3,469,152,261	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	1,980,452,442	2.e.
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) through 2.c., 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))			
	1103	522,508,025,500.37	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	0	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0	2.g.(2)
(3) Investment value in consolidated entities	1208	0	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f			
	2101	0	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) through 2.g.(2) minus 2.g.(3) through 2.h)			
	1117	522,508,025,500	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1216	14,346,706,721	3.a.
(2) Unused portion of committed lines extended to other financial institutions	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
	1217	8,123,675,195	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	9,849,247,769	3.c.(1)
(2) Senior unsecured debt securities	2104	11,844,823,878	3.c.(2)
(3) Subordinated debt securities	2105	98,458,912	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	1,125,947,381	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	912,971,895	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions			
	1219	4,321,698,368	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	3,697,067,163	3.e.(1)
(2) Potential future exposure	2110	833,276,692	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))			
	1215	53,327,930,183	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions			
(1) Deposits due to depository institutions	2111	12,971,499,054	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	34,972,943,945	4.a.(2)
(3) Loans obtained from other financial institutions	2113	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions			
	1223	0	4.b.
c. Net negative current exposure of SFTs with other financial institutions			
	1224	2,332,395,638	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	2,224,260,204	4.d.(1)
(2) Potential future exposure	2115	1,957,201,377	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))			
	1221	54,458,300,218	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
(1) Secured debt securities	2116	17,300,076,416	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	2117	17,912,039,884	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	2118	7,100,635,601	5.c.
d. Commercial paper			
(1) Commercial paper	2119	531,786,578	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	2120	0	5.e.
f. Common equity			
(1) Common equity	2121	8,378,272,571	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			
(1) Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	0	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g.)			
	1226	51,222,811,050	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	210,757,258,015	6.a.
b. Canadian dollars (CAD)	1063	272,248,104,577	6.c.
c. Swiss francs (CHF)	1064	688,597,796,069	6.d.
d. Chinese yuan (CNY)	1065	86,742,741,132	6.e.
e. Euros (EUR)	1066	18,401,220,268,338	6.f.
f. British pounds (GBP)	1067	2,528,227,424,249	6.g.
g. Hong Kong dollars (HKD)	1068	104,780,239,442	6.h.
h. Indian rupee (INR)	1069	221,471,895	6.i.
i. Japanese yen (JPY)	1070	1,160,704,872,274	6.j.
j. New Zealand dollars (NZD)	1109	97,502,454,964	6.k.
k. Swedish krona (SEK)	1071	133,484,128,957	6.l.
l. United States dollars (USD)	1072	11,368,985,862,224	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	35,053,472,622,137	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	386,822,072,549	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	556,530,340	8.a.
b. Debt underwriting activity	1076	50,258,000,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	50,814,530,340	8.c.

Section 9 - Trading Volume	GSIB	Amount	
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	9,373,919,902	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	312,784,218,307	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	322,158,138,209	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	148,627,395,032	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	202,537,447,913	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	351,164,842,944	9.f.

Complexity indicators

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	3,618,647,416,150	10.a.
b. OTC derivatives settled bilaterally	1905	1,022,823,603,840	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	4,641,471,019,989	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	9,510,550,559	11.a.
b. Available-for-sale securities (AFS)	1082	42,807,491,840	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	29,793,448,459	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	3,665,352,131	11.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	18,859,241,810	11.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	4,640,007,578	12.a.

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	174,006,476,270	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	68,438,333,960	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	242,444,810,230	13.c.

Section 14 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency	2131	104,840,444,471	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	72,177,766,199	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	177,018,210,669	14.c.

Ancillary Data

Section 15 - Ancillary Indicators

Section 16 - Ancillary Items

Memorandum Items

Section 17 - Size Items

Section 18 - Interconnectedness Items

Section 19 - Substitutability/Financial Infra. Items

Section 20 - Complexity Items

Section 21 - Cross-Jurisdictional Activity Items

e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	124,407,896,798	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	58,818,191,715	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction)	1282	147,236,504,066	21.g.

Section 22 - Ancillary Indicators