

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	2018-12-31	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	2019-05-03	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1 000 000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2019-04-30	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/hauptnavigation/aktionaere/	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	7 752	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2 569	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	18 924	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	27 547	2.b.(1)
(2) Counterparty exposure of SFTs	1014	2 325	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	379 572	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	56 901	2.d.(1)
(2) Items subject to a 20% CCF	1022	44 834	2.d.(2)
(3) Items subject to a 50% CCF	1023	64 802	2.d.(3)
(4) Items subject to a 100% CCF	1024	5 370	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	4 780	2.e.
f. Total exposures indicator (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	491 115,45	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1033	22 680	3.a.
(2) Unused portion of committed lines extended to other financial institutions	1034	0	3.a.(1)
(3) Holdings of securities issued by other financial institutions:	1035	11 508	3.b.
(1) Secured debt securities	1036	7 365	3.c.(1)
(2) Senior unsecured debt securities	1037	8 670	3.c.(2)
(3) Subordinated debt securities	1038	27	3.c.(3)
(4) Commercial paper	1039	701	3.c.(4)
(5) Equity securities	1040	3 964	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	1 416	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	2 217	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	8 698	3.e.(1)
(2) Potential future exposure	1044	14 629	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))	1045	79 042	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	1046	19 752	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	41 789	4.a.(2)
(3) Loans obtained from other financial institutions	1105	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	0	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	1 687	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	7 385	4.d.(1)
(2) Potential future exposure	1051	12 950	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	83 564	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	18 869	5.a.
b. Senior unsecured debt securities	1054	18 342	5.b.
c. Subordinated debt securities	1055	9 076	5.c.
d. Commercial paper	1056	4 830	5.d.
e. Certificates of deposit	1057	841	5.e.
f. Common equity	1058	7 239	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	0	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	59 197	5.h.

Bank name:

Commerzbank

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	67 543	6.a.
b. Brazilian real (BRL)	1062	30	6.b.
c. Canadian dollars (CAD)	1063	127 300	6.c.
d. Swiss francs (CHF)	1064	261 419	6.d.
e. Chinese yuan (CNY)	1065	191 076	6.e.
f. Euros (EUR)	1066	17 288 532	6.f.
g. British pounds (GBP)	1067	1 020 368	6.g.
h. Hong Kong dollars (HKD)	1068	47 880	6.h.
i. Indian rupee (INR)	1069	146	6.i.
j. Japanese yen (JPY)	1070	225 740	6.j.
k. Mexican pesos (MXN)	1108	18 773	6.k.
l. Swedish krona (SEK)	1071	53 314	6.l.
m. United States dollars (USD)	1072	8 131 705	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	27 433 827	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	276 576	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	874	8.a.
b. Debt underwriting activity	1076	40 710	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	41 584	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	3 139 740	9.a.
b. OTC derivatives settled bilaterally	1079	1 277 116	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	4 416 856	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	15 946	10.a.
b. Available-for-sale securities (AFS)	1082	25 545	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	18 861	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	10 886	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	11 743	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	9 721	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	209 770	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	116 693	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	22 846	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	20 557	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	114 404	13.c.

Ancillary Data