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	2020-12-31	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	2021-04-30	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	2021-04-30	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)
(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	5,088	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	1,371	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	22,334	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	24,936	2.b.(1)
(2) Counterparty exposure of SFTs	1014	4,038	2.b.(2)
c. Other assets	1015	429,463	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	58,734	2.d.(1)
(2) Items subject to a 20% CCF	1022	49,552	2.d.(2)
(3) Items subject to a 50% CCF	1023	72,071	2.d.(3)
(4) Items subject to a 100% CCF	1024	3,892	2.d.(4)
e. Regulatory adjustments	1031	1,528	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 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	542,939.92	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	17,472	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	8,124	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	9,643	3.c.(1)
(2) Senior unsecured debt securities	1037	12,641	3.c.(2)
(3) Subordinated debt securities	1038	62	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	865	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	509	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	4,071	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	3,121	3.e.(1)
(2) Potential future exposure	1044	5,323	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	60,813	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	15,552	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	38,134	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	2,579	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	3,115	4.d.(1)
(2) Potential future exposure	1051	15,496	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	74,876	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	18,599	5.a.
b. Senior unsecured debt securities	1054	17,097	5.b.
c. Subordinated debt securities	1055	8,109	5.c.
d. Commercial paper	1056	1,001	5.d.
e. Certificates of deposit	1057	212	5.e.
f. Common equity	1058	6,600	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	51,618	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	237,149	6.a.
b. Brazilian real (BRL)	1062	564	6.b.
c. Canadian dollars (CAD)	1063	167,265	6.c.
d. Swiss francs (CHF)	1064	663,555	6.d.
e. Chinese yuan (CNY)	1065	75,623	6.e.
f. Euros (EUR)	1066	18,003,768	6.f.
g. British pounds (GBP)	1067	2,818,016	6.g.
h. Hong Kong dollars (HKD)	1068	96,331	6.h.
i. Indian rupee (INR)	1069	159	6.i.
j. Japanese yen (JPY)	1070	1,924,033	6.j.
k. Mexican pesos (MXN)	1108	91,767	6.k.
l. Swedish krona (SEK)	1071	119,970	6.l.
m. United States dollars (USD)	1072	11,183,724	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	35,381,923	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	313,784	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	859	8.a.
b. Debt underwriting activity	1076	52,932	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	53,791	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	5,504,508	9.a.
b. OTC derivatives settled bilaterally	1079	1,116,665	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	6,621,173	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	9,541	10.a.
b. Available-for-sale securities (AFS)	1082	42,252	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	28,672	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	10,264	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	12,857	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	4,453	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	180,699	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	100,210	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	21,526	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	26,473	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	105,157	13.c.

Ancillary Data