

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	2014-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
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	2015-04-30	1.b.(3)
(4) Language of public disclosure	1010	German / English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.commerzbank.de/media/aktionaere/fremdkapitalgeber/D	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	29,953	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	61,956	2.b.
c. Counterparty exposure of SFTs	1014	2,949	2.c.
d. Other assets	1015	427,441	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	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))	1017	522,299	2.e.
f. Potential future exposure of derivative contracts	1018	25,167	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	51,391	2.g.
(1) Unconditionally cancellable credit card commitments	1020	5,274	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	46,117	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	43,210	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	45,471	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	7,039	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))	1025	126,026	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	15,387	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	0	2.l.(2)
(3) Unconditionally cancellable commitments	1028	5	2.l.(3)
(4) Other off-balance-sheet commitments	1029	0	2.l.(4)
(5) Investment value in the consolidated entities	1030	2,510	2.l.(5)
m. Regulatory adjustments	1031	5,517	2.m.
n. 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)	1032	655,686	2.n.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	95,998	3.a.
(1) Certificates of deposit	1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	8,675	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	10,881	3.c.(1)
(2) Senior unsecured debt securities	1037	22,291	3.c.(2)
(3) Subordinated debt securities	1038	158	3.c.(3)
(4) Commercial paper	1039	1,603	3.c.(4)
(5) Equity securities	1040	8,908	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	4,164	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	3,886	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	7,218	3.e.(1)
(2) Potential future exposure	1044	7,521	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	162,975	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Deposits due to depository institutions	1046	66,201	4.a.
b. Deposits due to non-depository financial institutions	1047	92,199	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	0	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	2,826	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	14,586	4.e.(1)
(2) Potential future exposure	1051	16,283	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	192,095	4.f.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	27,325	5.a.
b. Senior unsecured debt securities	1054	22,390	5.b.
c. Subordinated debt securities	1055	13,184	5.c.
d. Commercial paper	1056	1,849	5.d.
e. Certificates of deposit	1057	1,300	5.e.
f. Common equity	1058	12,501	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	78,549	5.h.

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	2014-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
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	2015-04-30	1.b.(3)
(4) Language of public disclosure	1010	German / English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.commerzbank.de/media/aktionaere/fremdkapitalgeber/D	1.b.(5)

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	GSIB	Amount	
a. Australian dollars	AUD	AUD 57,598	1061	39,161	6.a.
b. Brazilian real	BRL	BRL 20	1062	6	6.b.
c. Canadian dollars	CAD	CAD 134,694	1063	91,946	6.c.
d. Swiss francs	CHF	CHF 155,164	1064	127,753	6.d.
e. Chinese yuan	CNY	CNY 1,086,937	1065	133,029	6.e.
f. Euros	EUR	EUR 19,503,026	1066	19,503,026	6.f.
g. British pounds	GBP	GBP 839,425	1067	1,041,777	6.g.
h. Hong Kong dollars	HKD	HKD 204,461	1068	19,878	6.h.
i. Indian rupee	INR	INR 7,034	1069	87	6.i.
j. Japanese yen	JPY	JPY 16,440,313	1070	117,234	6.j.
k. Swedish krona	SEK	SEK 271,687	1071	29,872	6.k.
l. United States dollars	USD	USD 9,773,721	1072	7,368,805	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)				28,472,574	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	76,320	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	2,276	8.a.
b. Debt underwriting activity	1076	33,597	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)			
	1077	35,873	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	2,776,345	9.a.
b. OTC derivatives settled bilaterally	1079	2,232,944	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)			
	1080	5,009,289	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	44,375	10.a.
b. Available-for-sale securities (AFS)	1082	49,914	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	30,893	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	13,871	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	49,525	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	5,722	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	234,707	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	136,165	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	25,291	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	18,075	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))			
	1091	128,949	13.c.

Ancillary Data