

End-2015 G-SIB Assessment Exercise

v4.2.1

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	2015-12-31	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	2016-04-15	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	2016-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.commerzbank.d	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in million EUR	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	15.231	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	7.312	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	22.446	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	38.249	2.b.(1)
(2) Counterparty exposure of SFTs	1014	2.454	2.b.(2)
c. Other assets	1015	401.375	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	55.731	2.d.(1)
(2) Items subject to a 20% CCF	1022	48.054	2.d.(2)
(3) Items subject to a 50% CCF	1023	53.974	2.d.(3)
(4) Items subject to a 100% CCF	1024	5.785	2.d.(4)
e. Regulatory adjustments	1031	4.905	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	535.023	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets		GSIB	Amount in million EUR	
a. Funds deposited with or lent to other financial institutions		1033	29.595	3.a.
(1) Certificates of deposit		1034	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions		1035	11.510	3.b.
c. Holdings of securities issued by other financial institutions:				
(1) Secured debt securities		1036	8.967	3.c.(1)
(2) Senior unsecured debt securities		1037	14.000	3.c.(2)
(3) Subordinated debt securities		1038	231	3.c.(3)
(4) Commercial paper		1039	1.888	3.c.(4)
(5) Equity securities		1040	9.261	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)		1041	664	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions		1042	7.047	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:				
(1) Net positive fair value		1043	23.378	3.e.(1)
(2) Potential future exposure		1044	21.806	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	127.019	3.f.
Section 4 - Intra-Financial System Liabilities				
		GSIB	Amount in million EUR	
a. Funds deposited by or borrowed from other financial institutions:				
(1) Deposits due to depository institutions		1046	29.048	4.a.(1)
(2) Deposits due to non-depository financial institutions		1047	65.024	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		1049	1.881	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:				
(1) Net negative fair value		1050	28.086	4.d.(1)
(2) Potential future exposure		1051	16.720	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))		1052	140.759	4.e.
Section 5 - Securities Outstanding				
		GSIB	Amount in million EUR	
a. Secured debt securities		1053	20.323	5.a.
b. Senior unsecured debt securities		1054	18.846	5.b.
c. Subordinated debt securities		1055	12.647	5.c.
d. Commercial paper		1056	3.578	5.d.
e. Certificates of deposit		1057	1.872	5.e.
f. Common equity		1058	11.985	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	69.251	5.h.

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in million EUR	
a. Australian dollars (AUD)	1061	50.460	6.a.
b. Brazilian real (BRL)	1062	1	6.b.
c. Canadian dollars (CAD)	1063	110.540	6.c.
d. Swiss francs (CHF)	1064	186.722	6.d.
e. Chinese yuan (CNY)	1065	293.509	6.e.
f. Euros (EUR)	1066	18.174.617	6.f.
g. British pounds (GBP)	1067	986.256	6.g.
h. Hong Kong dollars (HKD)	1068	46.405	6.h.
i. Indian rupee (INR)	1069	100	6.i.
j. Japanese yen (JPY)	1070	125.377	6.j.
k. Swedish krona (SEK)	1071	28.869	6.k.
l. United States dollars (USD)	1072	9.350.915	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	29.353.770	6.m.

Section 7 - Assets Under Custody	GSIB	Amount in million EUR	
a. Assets under custody indicator	1074	78.278	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in million EUR	
a. Equity underwriting activity	1075	2.190	8.a.
b. Debt underwriting activity	1076	34.319	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	36.509	8.c.

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in million EUR	
a. OTC derivatives cleared through a central counterparty	1078	2.590.654	9.a.
b. OTC derivatives settled bilaterally	1079	2.009.887	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	4.600.541	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in million EUR	
a. Held-for-trading securities (HFT)	1081	41.031	10.a.
b. Available-for-sale securities (AFS)	1082	46.203	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	41.247	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	16.329	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	29.658	10.e.

Section 11 - Level 3 Assets	GSIB	Amount in million EUR	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	5.658	11.a.

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims		GSIB	Amount in million EUR	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)		1087	227.844	12.a.
Section 13 - Cross-Jurisdictional Liabilities		GSIB	Amount in million EUR	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)		1088	123.512	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.		1089	25.752	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)		1090	20.378	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))		1091	118.138	13.c.