End-2014 G-SIB Assessment Exercise

v4.1.0

General Bank Data

Section 1 - General Information	GSIB	Response		Checks	Comments	Supervisor Comments
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)			
(6) Submission date (yyyy-mm-dd)	1006	2015-04-30	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	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.d	1.b.(5)			

Size Indicator

Section 2 - Total Exposures	GSIB	Amount in million EUR		Checks	Remarks	Comments	Supervisor Comments
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)		Confirmed zero		
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)		Confirmed zero		
(3) Unconditionally cancellable commitments	1028	5	2.l.(3)				
(4) Other off-balance-sheet commitments	1029	0	2.l.(4)		Confirmed zero		
(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 in million EUR		Checks	Remarks	Comments	Supervisor Comments
a. Funds deposited with or lent to other financial institutions	1033	95.998	3.a.				
(1) Certificates of deposit	1034	0	3.a.(1)		Confirmed zero		
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 in million EUR		Checks	Remarks	Comments	Supervisor Comments
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.		Confirmed zero		
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 in million EUR		Checks	Remarks	Comments	Supervisor Comments
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.		Confirmed zero		
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	78.549	5.h.				

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in millions of the specified currency	GSIB	Amount in million EUR		Checks	Remarks	Comments	Supervisor Comments
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)			1073	28.472.574	6.m.				

Section 7 - Assets Under Custody	GSIB	Amount in million EUR		Checks	Remarks	Comments	Supervisor Comments
a. Assets under custody indicator	1074	76.320	7.a.			Large portion of business has been sold in 2014.	

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in million EUR		Checks	Remarks	Comments	Supervisor Comments
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 in million EUR		Checks	Remarks	Comments	Supervisor Comments
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 in million EUR		Checks	Remarks	Comments	Supervisor Comments
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 in million EUR		Checks	Remarks	Comments	Supervisor Comments
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 in million EUR		Checks	Remarks	Comments	Supervisor Comments
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 in million EUR		Checks	Remarks	Comments	Supervisor Comments
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

Section 14 - Ancillary Indicators	GSIB	Amount in million EUR		Checks	Remarks	Comments	Supervisor Comments
a. Total liabilities	1092		14.a.	Please enter a value			
b. Retail funding	1093		14.b.	Please enter a value			
c. Wholesale funding dependence ratio (the difference between items 14.a and 14.b, divided by 14.a)	1094		14.c.				
d. Total gross revenue	1095		14.d.	Please enter a value			
e. Total net revenue	1096		14.e.	Please enter a value			
f. Foreign net revenue	1097		14.f.	Please enter a value			
g. Gross value of cash lent and gross fair value of securities lent in SFTs	1098		14.g.	Please enter a value			
h. Gross value of cash borrowed and gross fair value of securities borrowed in SFTs	1099		14.h.	Please enter a value			
i. Gross positive fair value of over-the-counter (OTC) derivatives transactions	1100		14.i.	Please enter a value			
j. Gross negative fair value of OTC derivatives transactions	1101		14.j.	Please enter a value			

		Amount in single units		Checks	Remarks	Comments	Supervisor Comments
k. Number of jurisdictions	1102		14.k.	Please enter a value			

Section 15 - Ancillary Items	GSIB	Amount in million EUR		Checks	Remarks	Comments	Supervisor Comments
a. Total exposures prior to regulatory adjustments (January 2014 definition)	1103		15.a.	Please enter a value			
b. Total exposures for the calculation of the leverage ratio (January 2014 definition)	1104		15.b.	Please enter a value			
c. Loans obtained from other financial institutions	1105		15.c.	Please enter a value			
d. Certificates of deposit included in items 4.a and 4.b	1106		15.d.	Please enter a value			
e. Held-to-maturity securities	1107		15.e.	Please enter a value			

f. Payments made in the reporting year	Reported in	Amount in millions of the specified currency	GSIB	Amount in million EUR		Checks	Remarks	Comments	Supervisor Comments
(1) Mexican pesos	MXN		1108		15.f.(1)	Please enter a value			
(2) New Zealand dollars	NZD		1109		15.f.(2)	Please enter a value			
(3) Russian rubles	RUB		1110		15.f.(3)	Please enter a value			

Memorandum Items

Section 16 - Size Items	GSIB	Amount in million EUR		Checks	Remarks	Comments Regarding Data Quality/Availability	Supervisor Comments
a. Total assets under the regulatory scope of consolidation	1111		16.a.	Please enter a value		xxx	
b. Total assets under the accounting scope of consolidation	1112		16.b.	Please enter a value		xxx	
c. Total assets of insurance subsidiaries gross of intragroup exposures	1113		16.c.	Please enter a value		xxx	
d. Total assets of insurance subsidiaries net of non-insurance intragroup exposures	1114		16.d.	Please enter a value		xxx	
e. Total off-balance-sheet assets of insurance subsidiaries gross of intragroup exposures	1115		16.e.	Please enter a value		xxx	
f. Total off-balance-sheet assets of insurance subsidiaries net of non-insurance intragroup exposures	1116		16.f.	Please enter a value		xxx	
g. Total exposures including investments in insurance subs outside the regulatory scope of consolidation	1117		16.g.	Please enter a value		xxx	

Section 17 - Interconnectedness Items	GSIB	Amount in million EUR		Checks	Remarks	Comments Regarding Data Quality/Availability	Supervisor Comments
a. Book value of equities for which a market price is unavailable	1118		17.a.	Please enter a value		xxx	
b. Certificates of mutual banks	1119		17.b.	Please enter a value		xxx	
c. Minority interest	1120		17.c.	Please enter a value		xxx	

Section 18 - Substitutability/Financial Infra. Items	Reported in	Amount in millions of the specified currency	GSIB	Amount in million EUR		Checks	Remarks	Comments Regarding Data Quality/Availability	Supervisor Comments
a. Payments made as a correspondent for other banks									
(1) Australian dollars	AUD		1121		18.a.(1)	Please enter a value		xxx	
(2) Brazilian real	BRL		1122		18.a.(2)	Please enter a value		xxx	
(3) Canadian dollars	CAD		1123		18.a.(3)	Please enter a value		xxx	
(4) Swiss francs	CHF		1124		18.a.(4)	Please enter a value		xxx	
(5) Chinese yuan	CNY		1125		18.a.(5)	Please enter a value		xxx	
(6) Euros	EUR		1126		18.a.(6)	Please enter a value		xxx	
(7) British pounds	GBP		1127		18.a.(7)	Please enter a value		xxx	
(8) Hong Kong dollars	HKD		1128		18.a.(8)	Please enter a value		xxx	
(9) Indian rupee	INR		1129		18.a.(9)	Please enter a value		xxx	
(10) Japanese yen	JPY		1130		18.a.(10)	Please enter a value		xxx	
(11) Swedish krona	SEK		1131		18.a.(11)	Please enter a value		xxx	
(12) United States dollars	USD		1132		18.a.(12)	Please enter a value		xxx	
(13) Mexican pesos	MXN		1133		18.a.(13)	Please enter a value		xxx	
(14) New Zealand dollars	NZD		1134		18.a.(14)	Please enter a value		xxx	
(15) Russian rubles	RUB		1135		18.a.(15)	Please enter a value		xxx	
b Trading volume of securities issued by sovereigns			1136		18.b.	Please enter a value		xxx	
c. Trading volume of securities issued by other public sector entities			1137		18.c.	Please enter a value		xxx	
d. Trading volume of other fixed income securities			1138		18.d.	Please enter a value		xxx	
e. Trading volume of listed equities			1139		18.e.	Please enter a value		xxx	
f. Trading volume of all other securities			1140		18.f.	Please enter a value		xxx	
g. Initial margin posted to central counterparties (CCPs) on behalf of clients			1141		18.g.	Please enter a value		xxx	
h. Initial margin posted to CCPs for the reporting group's own account			1142		18.h.	Please enter a value		xxx	
i. Default fund contributions to CCPs			1143		18.i.	Please enter a value		xxx	
j. Other facilities to CCPs			1144		18.j.	Please enter a value		xxx	
k. Provision of settlement services in connection with centrally-cleared transactions			1145		18.k.	Please enter a value		xxx	

Section 19 - Cross-Jurisdictional Activity Items	GSIB	Amount in million EUR		Checks	Remarks	Comments Regarding Data Quality/Availability	Supervisor Comments
a. Foreign derivative claims on an ultimate risk basis	1146		19.a.	Please enter a value		xxx	
b. Foreign derivative liabilities (aggregation of BIS locational statistics)	1147		19.b.	Please enter a value		xxx	
c. Foreign liabilities on an immediate risk basis (including derivatives)	1148		19.c.	Please enter a value		xxx	
d. Foreign derivative liabilities on an immediate risk basis	1149		19.d.	Please enter a value		xxx	
e. Foreign debt security liabilities on an immediate risk basis	1150		19.e.	Please enter a value		xxx	

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Section 20 - Average Exchange Rates		Conversion to EUR (number of EUR per unit)	GSIB		Checks	Supervisor Comments
a. Australian dollars	AUD	0,679898825	1151	20.a.		
b. Brazilian real	BRL	0,320764323	1152	20.b.		
c. Canadian dollars	CAD	0,682631916	1153	20.c.		
d. Swiss francs	CHF	0,823341177	1154	20.d.		
e. Chinese yuan	CNY	0,122388970	1155	20.e.		
f. Euros	EUR	1,000000000	1156	20.f.		
g. British pounds	GBP	1,241060337	1157	20.g.		
h. Hong Kong dollars	HKD	0,097220784	1158	20.h.		
i. Indian rupee	INR	0,012354599	1159	20.i.		
j. Japanese yen	JPY	0,007130913	1160	20.j.		
k. Mexican pesos	MXN	0,056677559	1161	20.k.		
l. New Zealand dollars	NZD	0,625386872	1162	20.l.		
m. Russian rubles	RUB	0,019894685	1163	20.m.		
n. Swedish krona	SEK	0,109949467	1164	20.n.		
o. United States dollars	USD	0,753940550	1165	20.o.		

Checks Summary

Section 21 - Indicator Values	Indicator value in million EUR	GSIB	Indicator value in million EUR		Checks	Explanation of large year-over-year changes	Supervisor Comments
a. Section 2 - Total exposures indicator	655.686	1166	€ 655.686	21.a.			
b. Section 3 - Intra-financial system assets indicator	162.975	1167	€ 162.975	21.b.			
c. Section 4 - Intra-financial system liabilities indicator	192.095	1168	€ 192.095	21.c.			
d. Section 5 - Securities outstanding indicator	78.549	1169	€ 78.549	21.d.			
e. Section 6 - Payments activity indicator	28.472.574	1170	€ 28.472.574	21.e.			
f. Section 7 - Assets under custody indicator	76.320	1171	€ 76.320	21.f.			
g. Section 8 - Underwriting activity indicator	35.873	1172	€ 35.873	21.g.			
h. Section 9 - OTC derivatives indicator	5.009.289	1173	€ 5.009.289	21.h.			
i. Section 10 - Trading and AFS securities indicator	49.525	1174	€ 49.525	21.i.			
j. Section 11 - Level 3 assets indicator	5.722	1175	€ 5.722	21.j.			
k. Section 12 - Cross-jurisdictional claims indicator	234.707	1176	€ 234.707	21.k.			
l. Section 13 - Cross-jurisdictional liabilities indicator	128.949	1177	€ 128.949	21.l.			
m. Other Sections							
(1) Item 1.a - General information provided by the supervisory authority				21.m.(1)			
(2) Item 1.b - General Information provided by the reporting institution				21.m.(2)			
(3) Section 14 - Ancillary Indicators				21.m.(3)	Errors detected: 10		
(4) Section 15 - Ancillary Items				21.m.(4)	Errors detected: 8		
(5) Section 16 - Size Items				21.m.(5)	Warnings detected: 7		
(6) Section 17 - Interconnectedness Items				21.m.(6)	Warnings detected: 3		
(7) Section 18 - Substitutability/Financial Infra. Items				21.m.(7)	Warnings detected: 25		
(8) Section 19 - Cross-Jurisdictional Activity Items				21.m.(8)	Warnings detected: 5		
(9) Section 20 - Average Exchange Rates				21.m.(9)			