

TICS REPORT (BEST PRICE TEMPLATE) - COMMERZBANK: DATA AS AT 01 AUGUST 2019

Commerzbank is a leading German bank. It operates across three core business areas: capital markets, commercial banking and private clients. Total assets exceed \$545 billion. Total Tier 1 assets exceed \$31 billion. Market capitalisation is in excess of \$11 billion. Commerzbank has more than 49,000 employees and more than 17 million customers.

	TICS CODE	TICS FACTOR	ANGLE	STATUS	COMM DATA	BEST	WORST	AVERAGE	
TICS CATEGORY	CREDIT RATINGS	CR:F1	STANDARD & POOR'S L/T RATING	FORWARD	VIEW	A-	AA- STABLE	BBB- POSITIVE	A- POSITIVE
		CR:F2	STANDARD & POOR'S OUTLOOK	FORWARD	VIEW	NEGATIVE			
		CR:F3	MOODY'S L/T RATING	FORWARD	VIEW	A1	Aa3 STABLE	Baa3 POSITIVE	A2 STABLE
		CR:F4	MOODY'S OUTLOOK	FORWARD	VIEW	STABLE			
		CR:F5	FITCH L/T RATING	FORWARD	VIEW	BBB+	AA STABLE	BBB NEGATIVE	A STABLE
		CR:F6	FITCH OUTLOOK	FORWARD	VIEW	STABLE			
	CDS	CDS:F1	5 YEAR CDS	PREVAILING	INDICATOR	56.22	19.02	153.00	51.62
		CDS:F2	1 YEAR CDS	PREVAILING	INDICATOR	10.74	4.22	74.96	16.37
		CDS:F3	5 YEAR CDS DIRECTION	BACKWARD	INDICATOR	9.40%	0.00%	45.82%	14.44%
		CDS:F4	5 YEAR CDS VOLATILITY	BACKWARD	INDICATOR	60.99%	0.00%	98.66%	46.24%
	BALANCE SHEET	FBS:F1	TIER 1 CAP RATIO	HISTORIC	FACT	16.30%	23.40%	14.60%	17.83%
		FBS:F2	LEVERAGE RATIO (ASSET/EQTY)	HISTORIC	FACT	16.39	4.60	29.49	16.37
		FBS:F3	LOAN-TO-DEPOSIT RATIO	HISTORIC	FACT	83.73	14.30	186.32	84.78
		FBS:F4	PRICE-TO-BOOK RATIO (Bps)	HISTORIC	FACT	0.27	0.23	2.56	0.76
		FBS:F5	TIER 1 CAPITAL SIZE (\$Bln)	HISTORIC	FACT	27.71	337.54	2.49	95.97
		FBS:F6	TOTAL ASSETS (\$Bln)	HISTORIC	FACT	531.46	4,043.73	29.11	1,467.34
	MARKET INDICATORS	FMI:F1	MARKET CAPITALISATION (\$Bln)	PREVAILING	INDICATOR	8.58	366.37	5.93	82.58
		FMI:F2	SHARE PRICE VOLATILITY (260d)	BACKWARD	INDICATOR	38.15	11.79	38.15	24.09
		FMI:F3	SHARE PRICE BETA	BACKWARD	INDICATOR	1.42	0.62	1.86	1.23
		FMI:F4	SHARE PRICE DIRECTION	BACKWARD	INDICATOR	62.40%	95.29%	51.03%	77.91%
		FMI:F5	ANALYST'S RECOMMENDATIONS	FORWARD	VIEW	HOLD	BUY	SELL	BUY
	SYSTEMIC IMPORTANCE	SI:F1	G-SIB STATUS	PREVAILING	FACT	N	Y	N	Y
		SI:F2	G-SIB ADDITIONAL CAP RATIO REQ	PREVAILING	FACT	N/A	2.50%	1.00%	1.00%
		SI:F3	TOTAL DEPOSITS (\$Bln)	HISTORIC	FACT	342.75	3,125.39	19.50	902.41
		SI:F4	SOVEREIGN S&P RATING	HISTORIC	FACT	AAA	AAA STABLE	BBB NEGATIVE	AA NEGATIVE
		SI:F5	SOVEREIGN S&P OUTLOOK	FORWARD	VIEW	STABLE			
		SI:F6	NO. OF EMPLOYEES	PREVAILING	FACT	48,891	473,691	344	123,529

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