

Annex 2

Offenlegung von Angaben zu den Indikatoren der globalen Systemrelevanz gemäß Artikel 441 CRR

Zur Identifikation der etwaigen globalen systemrelevanten Institute werden vom Baseler Ausschuss für Bankenaufsicht (BCBS) einmal jährlich bei potenziell global systemrelevanten Banken Indikatoren für die Größe, grenzüberschreitende Aktivität, Vernetzung, Ersetz-

barkeit und Komplexität erhoben. Gemäß der letztjährigen Erhebung gehört die Commerzbank Gruppe nicht dem Kreis der als global systemrelevant eingestuften Banken (G-SIBs) an.

Die Commerzbank wurde von der Deutschen Bundesbank mit Schreiben vom Januar 2024 aufgefordert, als potenziell systemrelevante Bank auch an der diesjährigen Datenerhebung teilzunehmen.

Die detaillierten Angaben zu den Indikatoren der Systemrelevanz gemäß Artikel 441 CRR befinden sich in der nachfolgenden Tabelle.

End-2023 G-SIB Assessment Exercise

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	31.12.2023	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	26.04.2024	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	26.04.2024	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/publikationen_und_veranstaltungen/unternehmensbericht_erstattung_1/index.html	1.b.(5)
(6) LEI code	2015	851WYGNLUQLFZBSY GB56	1.b.(6)
Size Indicator			
Section 2 - Total Exposures	GSIB	Amount €m	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	8 563	2.a.(1)
(2) Effective notional amount of written credit derivatives	1201	2 101	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	18 241	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	45 384	2.b.(1)
(2) Counterparty exposure of SFTs	1014	2 271	2.b.(2)
c. Other assets			
1015 467 684 2.c.			
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 10% credit conversion factor (CCF)	1019	57 567	2.d.(1)
(2) Items subject to a 20% CCF	1022	56 450	2.d.(2)
(3) Items subject to a 40% CCF	2300	0	2.d.(3)
(4) Items subject to a 50% CCF	1023	61 400	2.d.(3)
(5) Items subject to a 100% CCF	1024	2 014	2.d.(4)
e. Regulatory adjustments			
1031 1 748 2.e.			
f. 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), 0,4 times 2.d.(3), 0,5 times 2.d.(4), and 2.d.(5))			
1 103 594 005 2.f.			
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet assets of insurance subsidiaries	1701	0	2.g.(1)
(2) Potential future exposure of derivatives contracts of insurance subsidiaries	1205	0	2.g.(2)
(3) Investment value in consolidated entities	1208	0	2.g.(3)
h. Intragroup exposures included in 2.f to insurance subsidiaries reported in 2.g			
2 101 0 2.h.			
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) through 2.g.(2) minus 2.g.(3) through 2.h)			
1 117 594 005 2.i.			

Interconnectedness Indicators			
Section 3 - Intra-Financial System Assets	GSIB	Amount €m	
a. Funds deposited with or lent to other financial institutions	1216	18 465	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	8 829	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	12 507	3.c.(1)
(2) Senior unsecured debt securities	2104	12 187	3.c.(2)
(3) Subordinated debt securities	2105	5	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	970	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	859	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	2 349	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	3 567	3.e.(1)
(2) Potential future exposure	2110	1 108	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	59 127	3.f.
Section 4 - Intra-Financial System Liabilities	GSIB	Amount €m	
a. Funds deposited by or borrowed from other financial institutions			
(1) Deposits due to depository institutions	2111	17 166	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	33 706	4.a.(2)
(3) Loans obtained from other financial institutions	2113	0	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	0	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	2 505	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	3 361	4.d.(1)
(2) Potential future exposure	2115	2 579	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	59 318	4.e.
Section 5 - Securities Outstanding	GSIB	Amount €m	
a. Secured debt securities	2116	22 119	5.a.
b. Senior unsecured debt securities	2117	17 904	5.b.
c. Subordinated debt securities	2118	6 717	5.c.
d. Commercial paper	2119	1 046	5.d.
e. Certificates of deposit	2120	131	5.e.
f. Common equity	2121	13 345	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	0	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a through 5.g)	1226	61 262	5.h.

Substitutability/Financial Institution Infrastructure Indicators			
Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount €m	
a. Australian dollars (AUD)	1061	603 807	6.a.
b. Canadian dollars (CAD)	1063	269 169	6.b.
c. Swiss francs (CHF)	1064	903 648	6.c.
d. Chinese yuan (CNY)	1065	9 992	6.d.
e. Euros (EUR)	1066	21 682 637	6.e.
f. British pounds (GBP)	1067	2 060 312	6.f.
g. Hong Kong dollars (HKD)	1068	99 026	6.g.
h. Indian rupee (INR)	1069	462	6.h.
i. Japanese yen (JPY)	1070	1 222 315	6.i.
j. Swedish krona (SEK)	1071	148 698	6.j.
k. Singapore dollar (SGD)	2133	343 936	6.k.
l. United States dollars (USD)	1072	12 444 194	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	39 788 197	6.m.
Section 7 - Assets Under Custody	GSIB	Amount €m	
a. Assets under custody indicator	1074	395 923	7.a.
Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount €m	
a. Equity underwriting activity	1075	508	8.a.
b. Debt underwriting activity	1076	44 201	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	44 709	8.c.
Section 9 - Trading Volume	GSIB	Amount €m	
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	1 013	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	327 506	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	328 518	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	83 214	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	196 416	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	279 631	9.f.
Complexity indicators			
Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount €m	
a. OTC derivatives cleared through a central counterparty	2129	4 401 541	10.a.
b. OTC derivatives settled bilaterally	1905	1 090 266	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	5 491 807	10.c.
Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount €m	
a. Held-for-trading securities (HFT)	1081	10 191	11.a.
b. Available-for-sale securities (AFS)	1082	40 071	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	28 916	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	4 222	11.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	17 123	11.e.
Section 12 - Level 3 Assets	GSIB	Amount €m	
a. Level 3 assets indicator, including insurance subsidiaries	1229	3 380	12.a.

Cross-Jurisdictional Activity Indicators			
Section 13 - Cross-Jurisdictional Claims		GSIB	Amount €m
a. Total foreign claims on an ultimate risk basis		1087	233 394
b. Foreign derivative claims on an ultimate risk basis		1146	104 452
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)		2130	337 847
Section 14 - Cross-Jurisdictional Liabilities		GSIB	Amount €m
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency		2131	159 477
b. Foreign derivative liabilities on an immediate risk basis		1149	107 013
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)		1148	266 491
Section 21 - Cross-Jurisdictional Activity Items		GSIB	Amount €m
d. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)		1280	156 357
e. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)		1281	97 154
f. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction)		1282	144 315