

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 2023 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-2022 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	31.12.2022	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	02.05.2023	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	02.05.2023	1.b.(3)
(4) Language of public disclosure	1010	English / German	1.b.(4)
(5) Web address of public disclosure	1011	Unternehmensberichte - Commerzbank AG	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	10 427	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2 307	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	15 726	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	28 661	2.b.(1)
(2) Counterparty exposure of SFTs	1014	2 949	2.b.(2)
c. Other assets			
	1015	437 295	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	56 427	2.d.(1)
(2) Items subject to a 20% CCF	1022	51 555	2.d.(2)
(3) Items subject to a 50% CCF	1023	68 540	2.d.(3)
(4) Items subject to a 100% CCF	1024	2 399	2.d.(4)
e. Regulatory adjustments			
	1031	2 284	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), 0,5 times 2.d.(3), and 2.d.(4))			
	1103	549 987	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	0	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0	2.g.(2)
(3) Investment value in consolidated entities	1208	0	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f			
	2101	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) thorough 2.h)			
	1117	549 987	2.i.

Interconnectedness Indicators			
Section 3 - Intra-Financial System Assets	GSIB	Amount €m	
a. Funds deposited with or lent to other financial institutions	1216	16 590	3.a.
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	7 778	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	9 880	3.c.(1)
(2) Senior unsecured debt securities	2104	9 758	3.c.(2)
(3) Subordinated debt securities	2105	222	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	904	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	733	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	2 882	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	5 647	3.e.(1)
(2) Potential future exposure	2110	1 413	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	54 342	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	18 714	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	33 028	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	3 671	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	3 762	4.d.(1)
(2) Potential future exposure	2115	817	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	59 993	4.e.
Section 5 - Securities Outstanding	GSIB	Amount €m	
a. Secured debt securities	2116	18 853	5.a.
b. Senior unsecured debt securities	2117	16 365	5.b.
c. Subordinated debt securities	2118	6 924	5.c.
d. Commercial paper	2119	577	5.d.
e. Certificates of deposit	2120	9	5.e.
f. Common equity	2121	11 071	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	53 798	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	472 923	6.a.
b. Canadian dollars (CAD)	1063	276 409	6.b.
c. Swiss francs (CHF)	1064	1 013 261	6.c.
d. Chinese yuan (CNY)	1065	119 035	6.d.
e. Euros (EUR)	1066	19 851 725	6.e.
f. British pounds (GBP)	1067	2 574 437	6.f.
g. Hong Kong dollars (HKD)	1068	95 882	6.g.
h. Indian rupee (INR)	1069	451	6.h.
i. Japanese yen (JPY)	1070	1 175 814	6.i.
j. New Zealand dollars (NZD)	1109	248 633	6.j.
k. Swedish krona (SEK)	1071	169 783	6.k.
l. United States dollars (USD)	1072	13 820 850	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	39 819 203	6.m.
Section 7 - Assets Under Custody			
a. Assets under custody indicator	1074	364 174	7.a.
Section 8 - Underwritten Transactions in Debt and Equity Markets			
a. Equity underwriting activity	1075	106	8.a.
b. Debt underwriting activity	1076	40 292	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	40 398	8.c.
Section 9 - Trading Volume			
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	4 457	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	417 606	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	422 063	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	90 079	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	215 638	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	305 717	9.f.
Complexity indicators			
Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives			
a. OTC derivatives cleared through a central counterparty	2129	3 783 654	10.a.
b. OTC derivatives settled bilaterally	1905	1 115 795	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	4 899 449	10.c.
Section 11 - Trading and Available-for-Sale Securities			
a. Held-for-trading securities (HFT)	1081	8 229	11.a.
b. Available-for-sale securities (AFS)	1082	34 761	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	22 652	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	3 416	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	16 921	11.e.

Section 12 - Level 3 Assets	GSIB	Amount €m	
a. Level 3 assets indicator, including insurance subsidiaries	1229	5 147	12.a
Cross-Jurisdictional Activity Indicators			
Section 13 - Cross-Jurisdictional Claims	GSIB	Amount €m	
a. Total foreign claims on an ultimate risk basis	1087	187 805	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	122 855	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	310 659	13.c.
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	125 227	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	128 494	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	253 721	14.c.
Section 21 - Cross-Jurisdictional Activity Items	GSIB	Amount €m	
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	128 365	21e
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	114 207	21f
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction)	1282	211 971	21g