Annex 2

Disclosure of information on the indicators of global systemic importance pursuant to Article 441 CRR

To identify institutions that might have global systemic importance, the Basel Committee on Banking Supervision (BCBS) collects indicators of size, cross-border activity, interconnectedness, substitutability and complexity once a year from potentially global systemically important banks. According to last year's survey, Commerzbank Group does not belong to the group classified as global systemically important banks (G-SIBs).

Commerzbank was requested by Deutsche Bundesbank in a letter dated January 2025 to participate in this year's survey as a potentially systemically important bank. The detailed information on the indicators of systemic importance pursuant to Article 441 CRR can be found in the table below.

End-2024 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	31.12.2024	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	02.05.2025	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	02.05.2024	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/unternehmensberichterstattung_1/index.html	1.b.(5)
(6) LEI code	2015	851WYGNLUQLFZBSYGB56	1.b.(6)

Size Indicator			
Section 2 - Total Exposures	**GSIB**	**Amount €m**	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1,012	9,023	2.a.(1)
(2) Effective notional amount of written credit derivatives	1,201	2,401	2.a.(2)
(3) Potential future exposure of derivative contracts	1,018	21,911	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1,013	63,483	2.b.(1)
(2) Counterparty exposure of SFTs	1,014	2,842	2.b.(2)
c. Other assets	**1,015**	**482,988**	**2.c.**
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 10% credit conversion factor (CCF)	1,019	57,841	2.d.(1)
(2) Items subject to a 20% CCF	1,022	62,401	2.d.(2)
(3) Items subject to a 40% CCF	2,300	0	2.d.(3)
(4) Items subject to a 50% CCF	1,023	64,000	2.d.(3)
(5) Items subject to a 100% CCF	1,024	2,139	2.d.(4)
e. Regulatory adjustments	**1,031**	**2,300**	**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**	**635,051**	**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	1,701	0	2.g.(1)
(2) Potential future exposure of derivatives contracts of insurance subsidiaries	1,205	0	2.g.(2)
(3) Investment value in consolidated entities	1,208	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**	**635,051**	**2.i.**

Interconnectedness Indicators			
Section 3 - Intra-Financial System Assets	**GSIB**	**Amount €m**	
a. Funds deposited with or lent to other financial institutions	1216	22,633	3.a.
(1) Certificates of deposit	**2102**	**0**	**3.a.(1)**
b. Unused portion of committed lines extended to other financial institutions	**1217**	**12,367**	**3.b.**
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	21,748	3.c.(1)
(2) Senior unsecured debt securities	2104	14,281	3.c.(2)
(3) Subordinated debt securities	2105	24	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	4,234	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	1,371	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	**1219**	**2,962**	**3.d.**
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	4,390	3.e.(1)
(2) Potential future exposure	2110	3,548	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**	**84,816**	**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	16,442	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	27,989	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**	**2,619**	**4.c.**
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	3,935	4.d.(1)
(2) Potential future exposure	2115	571	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	**1221**	**51,555**	**4.e.**

Section 5 - Securities Outstanding	**GSIB**	**Amount €m**	
a. Secured debt securities	2116	25,046	5.a.
b. Senior unsecured debt securities	2117	19,597	5.b.
c. Subordinated debt securities	2118	8,144	5.c.
d. Commercial paper	2119	407	5.d.
e. Certificates of deposit	2120	777	5.e.
f. Common equity	2121	18,146	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**	**72,117**	**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	1,046,498	6.a.
b. Canadian dollars (CAD)	1063	333,409	6.b.
c. Swiss francs (CHF)	1064	1,233,001	6.c.
d. Chinese yuan (CNY)	1065	45,423	6.d.
e. Euros (EUR)	1066	21,585,067	6.e.
f. British pounds (GBP)	1067	2,287,927	6.f.
g. Hong Kong dollars (HKD)	1068	92,583	6.g.
h. Indian rupee (INR)	1069	479	6.h.
i. Japanese yen (JPY)	1070	1,434,901	6.i.
j. Swedish krona (SEK)	1071	220,188	6.j.
k. Singapore dollar (SGD)	2133	117,086	6.k.
l. United States dollars (USD)	1072	15,273,311	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	**1073**	**43,669,872**	**6.m.**

Section 7 - Assets Under Custody	**GSIB**	**Amount €m**	
a. Assets under custody indicator	1074	423,624	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	**GSIB**	**Amount €m**	
a. Equity underwriting activity	1075	251	8.a.
b. Debt underwriting activity	1076	44,121	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	**1077**	**44,372**	**8.c.**

Section 9 - Trading Volume	**GSIB**	**Amount €m**	
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	325	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	332,601	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	332,926	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	109,966	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	229,980	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	**2128**	**339,946**	**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	5,796,495	10.a.
b. OTC derivatives settled bilaterally	1905	1,324,748	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	**1227**	**7,121,243**	**10.c.**

Section 11 - Trading and Available-for-Sale Securities	**GSIB**	**Amount €m**	
a. Held-for-trading securities (HFT)	1081	14,511	11.a.
b. Available-for-sale securities (AFS)	1082	56,720	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	46,349	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	7,648	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**	**17,235**	**11.e.**

Section 12 - Level 3 Assets	**GSIB**	**Amount €m**	
a. Level 3 assets indicator, including insurance subsidiaries	1229	3,797	12.a

Cross-Jurisdictional Activity Indicators			
Section 13 - Cross-Jurisdictional Claims	**GSIB**	**Amount €m**	
a. Total foreign claims on an ultimate risk basis	1087	281,789	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	110,302	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	**2130**	**392,091**	**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	180,396	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	111,412	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	**1148**	**291,808**	**14.c.**

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	190,271	21.d.
e. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	102,191	21.e.
f. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction)	1282	163,504	21.f.