

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, Ersetzbarkeit und Komplexität erhoben. Gemäß der letztjäh-

rigen 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 31. Januar 2022 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-2021 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	2021-12-31	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	2022-04-20	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	2022-04-20	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_g_1/index.html	1.b.(5)
(6) LEI code	2015	851WYGNLUQLFZBS YGB56	1.b.(6)
Size Indicator			
Section 2 - Total Exposures	GSIB	Amount €m	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	10 085	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2 991	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	16 009	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	24 983	2.b.(1)
(2) Counterparty exposure of SFTs	1014	3 918	2.b.(2)
c. Other assets	1015	409 918	2.c.

Size Indicator			
Section 2 - Total Exposures	GSIB	Amount €m	
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	56 297	2.d.(1)
(2) Items subject to a 20% CCF	1022	47 034	2.d.(2)
(3) Items subject to a 50% CCF	1023	72 195	2.d.(3)
(4) Items subject to a 100% CCF	1024	3 469	2.d.(4)
e. Regulatory adjustments	1031	-1 980	2.e.
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 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	522 508	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) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1117	522 508	2.i.
Interconnectedness Indicators			
Section 3 - Intra-Financial System Assets	GSIB	Amount €m	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	2102	0	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	8 124	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	9 849	3.c.(1)
(2) Senior unsecured debt securities	2104	11 845	3.c.(2)
(3) Subordinated debt securities	2105	98	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	1 126	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	913	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	4 322	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	3 697	3.e.(1)
(2) Potential future exposure	2110	833	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	53 328	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	12 971	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	34 973	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	2 332	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	2 224	4.d.(1)
(2) Potential future exposure	2115	1 957	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	54 458	4.e.

Interconnectedness Indicators			
Section 5 - Securities Outstanding	GSIB	Amount €m	
a. Secured debt securities	2116	17 300	5.a.
b. Senior unsecured debt securities	2117	17 912	5.b.
c. Subordinated debt securities	2118	7 101	5.c.
d. Commercial paper	2119	532	5.d.
e. Certificates of deposit	2120	0	5.e.
f. Common equity	2121	8 378	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	51 223	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	92 551	6.a.
b. Canadian dollars (CAD)	1063	95 028	6.b.
c. Swiss francs (CHF)	1064	229 743	6.c.
d. Chinese yuan (CNY)	1065	26 482	6.d.
e. Euros (EUR)	1066	16 397 039	6.e.
f. British pounds (GBP)	1067	1 237 226	6.f.
g. Hong Kong dollars (HKD)	1068	30 505	6.g.
h. Indian rupee (INR)	1069	263	6.h.
i. Japanese yen (JPY)	1070	525 133	6.i.
j. New Zealand dollars (NZD)	1109	33 081	6.j.
k. Swedish krona (SEK)	1071	48 167	6.k.
l. United States dollars (USD)	1072	6 161 896	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	24 877 113	6.m.
Section 7 - Assets Under Custody	GSIB	Amount €m	
a. Assets under custody indicator	1074	386 822	7.a.
Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount €m	
a. Equity underwriting activity	1075	557	8.a.
b. Debt underwriting activity	1076	50 258	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	50 815	8.c.
Section 9 - Trading Volume	GSIB	Amount €m	
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	9 374	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	312 784	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	322 158	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	148 627	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	202 537	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	351 165	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	3 618 647	10.a.
b. OTC derivatives settled bilaterally	1905	1 022 824	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	4 641 471	10.c.
Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount €m	
a. Held-for-trading securities (HFT)	1081	9 511	11.a.
b. Available-for-sale securities (AFS)	1082	42 807	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	29 793	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	3 665	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	18 859	11.e.
Section 12 - Level 3 Assets	GSIB	Amount €m	
a. Level 3 assets indicator, including insurance subsidiaries	1229	4 640	12.a.
Cross-Jurisdictional Activity Indicators			
Section 13 - Cross-Jurisdictional Claims	GSIB	Amount €m	
a. Total foreign claims on an ultimate risk basis	1087	174 006	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	68 438	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	242 445	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	104 840	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	72 178	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	177 018	14.c.