

July 2014

Results of the quantitative impact study for global systemically important banks of 31.12.2013

Appendix 1 contains DZ BANK's results of the quantitative impact study for global systemically important banks in the DZ BANK Group (scope of consolidation under regulatory law) as of the reporting date 31.12.2013.

This quantitative impact study is performed by the Basel Committee on Banking Supervision (BCBS) in order to determine which groups of institutions are "of global systemic relevance"¹. The BCBS evaluates the systemic relevance of banks in a global context on a regular basis. The DZ BANK Group is not currently considered to be "of global systemic relevance".

The evaluation is based on the indicators in **Appendix 1**. These are calculated in accordance with the specific instructions of the BCBS, and are therefore not directly comparable to other published data. For instance, this data is determined on the basis of the scope of consolidation under regulatory law, not commercial law. The indicator "Total Exposures as defined for use in the Basel III leverage ratio" is based on the Basel rules in effect at the end of 2013. These deviate from the current Europe-wide Capital Requirements Regulation (CRR) on the leverage ratio.

As a central bank of the cooperative financial network, DZ BANK is responsible for settling liquidity and transferring risk to the capital market for the cooperative banks. Due to DZ BANK acting as a central bank for the cooperative financial network, the "Interconnectedness" indicators demonstrate a relatively high level of interdependence. The cooperative financial network accounted for 53% of Intra-Financial System Assets and 29% of Intra-Financial System Liabilities.

¹ The document is available from the following link: www.bis.org/publ/bcbs255.htm

Appendix 1

Global systemically important banks (G-SIBs) indicators as at 31.12.2013

Category	Individual Indicator	Indicator value in million EUR
Size	Total Exposures as defined for use in the Basel III leverage ratio	335.984
Interconnectedness	Intra-Financial System Assets	140.782
	Intra-Financial System Liabilities	123.554
	Securities Outstanding	61.762
Substitutability/ Financial Institution Infrastructure	Payments Activity (calendar year 2013)	4.100.120
	Assets under Custody	525.145
	Underwritten Transactions in Debt and Equity Markets (calendar year 2013)	17.147
Complexity	Notional Amount of OTC Derivatives	970.582
	Trading and AFS Securities	19.370
	Level 3 Assets	3.120
Cross-Jurisdictional Activity	Cross-Jurisdictional Claims	80.160
	Cross-Jurisdictional Liabilities	24.293