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Results of the data collection to identify global systemically important institutions as at 31.12.2017

DZ BANK AG
Deutsche Zentral-
Genossenschaftsbank

Investor Relations

In Appendix 1 DZ BANK Group (scope of consolidation under regulatory law) publishes its results of the data collection to identify global systemically important institutions of the reporting date 31.12.2017.

This data collection is carried out each year by the Basel Committee on Banking Supervision (BCBS) in order to identify global systemically important institutions¹.

The disclosure of the results takes place in accordance with the Implementing Regulation (EU) No. 1030/2014 of the European Commission from 29th September 2014². Additionally, the recent adjustments of the template of the data collection have been taken into account.

The results of the data collection are subject to a regular revision by the authorities and possibly to a re-statement.

DZ BANK Group is currently not considered to be global systemically important.

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 comparable to other published data. In addition, adjustments or clarifications in the Basel instructions for this data collection could have a significant impact on the final results, so that these are partially not comparable or are only comparable to a limited extent with the disclosed prior-year levels.

As a central institution of the cooperative financial network, DZ BANK is responsible for settling liquidity and transferring risk to the capital market for the local cooperative banks. Because DZ BANK is acting as a central institution for the local cooperative banks, the "interdependence with the financial sector" criteria demonstrate relatively high values.

¹ The document is available under the following link:
<http://www.bis.org/publ/bcbs255.htm>

² The document is available under the following link:
<http://eur-lex.europa.eu/legal-content/DE/TXT/?uri=CELEX:32014R1030>

Appendix 1

Criteria to identify global systemically important institutions (G-SIB) as at 31.12.2017

General Bank Data

Section 1: General Information

(1) Reporting date (yyyy-mm-dd)	2017-12-31
(2) Reporting currency	EUR
(3) Euro conversion rate	1
(4) Reporting unit	AUP
(5) Accounting standard	IFRS

Size Indicator

Section 2: Total Exposures

	Amount in single EUR
a. Derivatives	
(1) Counterparty exposure of derivatives contracts	6.390.546.364
(2) Capped notional amount of credit derivatives	3.922.278.922
(3) Potential future exposure of derivative contracts	9.482.444.266
b. Securities financing transactions (SFTs)	
(1) Adjusted gross value of SFTs	10.243.663.683
(2) Counterparty exposure of SFTs	343.918.390
c. Other assets	380.331.365.617
d. Gross notional amount of off-balance sheet items	
(1) Items subject to a 0 % credit conversion factor CCF	20.197.145.468
(2) Items subject to a 20 % CCF	9.778.206.195
(3) Items subject to a 50 % CCF	25.079.227.264
(4) Items subject to a 1000 % CCF	5.674.309.284
e. Regulatory adjustments	799.646.539
f. Total exposures indicator (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))	432.903.495.944

Interconnectedness Indicators

Section 3: Intra-Financial System Assets		Amount in single EUR
a.	Funds deposited with or lent to other financial institutions	95.855.144.854
(1)	Certificates of deposit	194.950.432
b.	Unused portions committed lines extended to other financial institutions	21.644.431.529
c.	Holdings of securities issued by other financial institutions:	
(1)	Secured debt securities	9.779.234.574
(2)	Senior unsecured debt securities	14.503.638.441
(3)	Subordinated debt securities	280.557.085
(4)	Commercial paper	78.670.376
(5)	Equity securities	2.127.076.913
(6)	Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	10.139.704
d.	Net positive current exposure of securities financing transactions with other financial institutions	381.173.407
e.	Over-the-counter derivatives with other financial institutions that have a net positive fair value:	
(1)	Net positive fair value	5.344.967.814
(2)	Potential future exposure	2.353.809.211
f.	Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))	152.338.564.500

Section 4: Intra-Financial System Liabilities		Amount in single EUR
a.	Funds deposited by or borrowed from other financial institutions	
(1)	Deposits due to depository institutions	52.635.587.732
(2)	Deposits due to non-depository financial institutions	33.163.984.063
(3)	Loans obtained from other financial institutions	87.817.286.791
b.	Unused portion of committed lines obtained from other financial institutions	387.947.908
c.	Net negative current exposure of securities financing transactions with other financial institutions	1.773.248.700
d.	OTC derivatives with other financial institutions that have a net negative fair value:	
(1)	Net negative fair value	1.828.975.423
(2)	Potential future exposure	1.857.790.298
f.	Intra-financial system liabilities indicator (sum of items 4.a through 4.d.(2))	179.464.820.915

Section 5: Securities Outstanding		Amount in single EUR
a.	Secured debt securities	30.789.540.120
b.	Senior unsecured debt securities	44.321.187.489
c.	Subordinated debt securities	2.562.246.404
d.	Commercial paper	4.554.969.792
e.	Certificates of deposit	7.865.168.945
f.	Common equity	18.251.544.446
g.	Preferred shares and any other forms of subordinated funding not captured in item 5.c.	312.732.390
h.	Securities outstanding indicator (sum of items 5.a through 5.g)	108.657.389.586

Substitutability/Financial Institution Infrastructure Indicators

Section 6: Payments made in the reporting year (excluding intragroup payments)		Amount in single EUR
a.	Australian dollars (AUD)	8.891.071.173
b.	Brazilian real (BRL)	334.463.362
c.	Canadian dollars (CAD)	7.326.315.492
d.	Swiss francs (CHF)	388.001.708.929
e.	Chinese yuan (CNY)	539.682.149
f.	Euros (EUR)	5.801.067.248.342
g.	British pounds (GBP)	56.133.128.960
h.	Hong Kong dollars (HKD)	12.018.251.093
i.	Indian rupee (INR)	339.133.005
j.	Japanese yen (JPY)	20.319.722.159
k.	Mexican pesos (MXN)	8.836.049.490
l.	Swedish krona (SEK)	9.000.318.104
m.	United States dollars (USD)	380.076.969.099
n.	Payments activity indicator (sum of items 6.a through 6.l)	6.692.884.061.357

Section 7: Assets Under Custody		Amount in single EUR
a.	Assets under custody indicator	936.047.503.868

Section 8: Underwritten Transactions in Debt and Equity Markets		Amount in single EUR
a.	Equity underwriting activity	4.020.720
b.	Debt underwriting activity	17.101.310.000
c.	Underwriting activity indicator (sum of items 8.a and 8.b)	17.105.330.720

Complexity Indicators

Section 9: Notional Amount of Over-the-Counter (OTC) Derivatives		Amount in single EUR
a.	OTC derivatives cleared through a central counterparty	550.693.027.360
b.	OTC derivatives settled bilaterally	582.895.883.978
c.	OTC derivatives indicator (sum of items 9.a and 9.b)	1.133.588.911.338

Section 10: Trading and Available-for-Sale Securities		Amount in single EUR
a.	Held-for-trading securities (HFT)	19.823.293.526
b.	Available-for-sale securities (AFS)	39.007.853.506
c.	Trading and AFS securities that meet the definition of Level 1 assets	33.116.688.659
d.	Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	8.496.802.567
e.	Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	17.217.655.806

Section 11: Level 3 Assets		Amount in single EUR
a.	Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	3.421.578.033

Cross-Jurisdictional Activity Indicators

Section 12: Cross-Jurisdictional Claims		Amount in single EUR
a.	Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	79.266.313.334

Section 13: Cross-Jurisdictional Liabilities		Amount in single EUR
a.	Foreign liabilities (excluding derivatives and local liabilities in local currency)	43.243.934.564
(1)	Any foreign liabilities to related offices included in item 13.a.	20.796.671.525
b.	Local liabilities in local currency (excluding derivatives activity)	9.072.363.217
c.	Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	31.519.626.256