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# Results of the data collection to identify global systemically important institutions as at 31.12.2016

**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 31.12.2016.

This data collection is carried out each year by the Basel Committee on Banking Supervision (BCBS) in order to identify global systemically important institutions<sup>1</sup>.

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

The disclosure of the results takes place in accordance with the Implementing Regulation (EU) No. 1030/2014 of the European Commission from 29th September 2014<sup>2</sup>. Additionally, the recent adjustments of the template of the data collection have been taken into account.

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.

Large value changes between the reporting dates 31.12.2016 and 31.12.2015 are mainly driven through DZ BANK's merger with WGZ BANK in 2016.

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.

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

<sup>2</sup> 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 31.12.2016

#### General Bank Data

##### Section 1: General Information

(1) Reporting date (yyyy-mm-dd)	2016-12-31
(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	8.403.874.790
(2) Capped notional amount of credit derivatives	5.067.344.548
(3) Potential future exposure of derivative contracts	8.479.113.840
b. Securities financing transactions (SFTs)	
(1) Adjusted gross value of SFTs	13.561.121.117
(2) Counterparty exposure of SFTs	362.550.700
c. Other assets	384.815.292.207
d. Gross notional amount of off-balance sheet items	
(1) Items subject to a 0 % credit conversion factor CCF	19.196.725.462
(2) Items subject to a 20 % CCF	8.428.313.037
(3) Items subject to a 50 % CCF	27.642.052.658
(4) Items subject to a 1000 % CCF	5.228.578.605
e. Regulatory adjustments	740.784.840
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))	443.344.237.290

## Interconnectedness Indicators

<b>Section 3: Intra-Financial System Assets</b>		<b>Amount in single EUR</b>
a.	Funds deposited with or lent to other financial institutions	94.715.315.712
(1)	Certificates of deposit	200.395.154
b.	Unused portions committed lines extended to other financial institutions	21.859.494.750
c.	Holdings of securities issued by other financial institutions:	
(1)	Secured debt securities	10.786.711.458
(2)	Senior unsecured debt securities	17.746.683.908
(3)	Subordinated debt securities	468.749.131
(4)	Commercial paper	35.056.623
(5)	Equity securities	2.640.617.009
(6)	Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	10.258.232
d.	Net positive current exposure of securities financing transactions with other financial institutions (revised definition)	340.809.999
e.	Over-the-counter derivatives with other financial institutions that have a net positive fair value:	
(1)	Net positive fair value	7.265.706.947
(2)	Potential future exposure	2.353.598.800
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))	158.202.486.105

<b>Section 4: Intra-Financial System Liabilities</b>		<b>Amount in single EUR</b>
a.	Funds deposited by or borrowed from other financial institutions	
(1)	Deposits due to depository institutions	67.433.479.834
(2)	Deposits due to non-depository financial institutions	28.076.621.046
(3)	Loans obtained from other financial institutions	67.856.166.694
b.	Unused portion of committed lines obtained from other financial institutions	174.123.005
c.	Net negative current exposure of securities financing transactions with other financial institutions (revised definition)	474.951.052
d.	OTC derivatives with other financial institutions that have a net negative fair value:	
(1)	Net negative fair value	3.437.339.243
(2)	Potential future exposure	2.216.156.220
f.	Intra-financial system liabilities indicator (sum of items 4.a through 4.d.(2))	169.668.837.094

<b>Section 5: Securities Outstanding</b>		<b>Amount in single EUR</b>
a.	Secured debt securities	30.951.152.923
b.	Senior unsecured debt securities	35.436.528.911
c.	Subordinated debt securities	2.862.212.848
d.	Commercial paper	3.650.271.857
e.	Certificates of deposit	22.918.336.499
f.	Common equity	0
g.	Preferred shares and any other forms of subordinated funding not captured in item 5.c.	322.341.134
h.	Securities outstanding indicator (sum of items 5.a through 5.g)	96.140.844.172

### Substitutability/Financial Institution Infrastructure Indicators

<b>Section 6: Payments made in the reporting year (excluding intragroup payments)</b>		<b>Amount in single EUR</b>
a.	Australian dollars (AUD)	10.585.498.329
b.	Brazilian real (BRL)	523.605.003
c.	Canadian dollars (CAD)	6.809.707.880
d.	Swiss francs (CHF)	340.046.295.909
e.	Chinese yuan (CNY)	869.615.081
f.	Euros (EUR)	5.457.222.177.173
g.	British pounds (GBP)	55.437.677.782
h.	Hong Kong dollars (HKD)	16.354.864.073
i.	Indian rupee (INR)	368.680.067
j.	Japanese yen (JPY)	26.391.160.040
k.	Swedish krona (SEK)	8.933.399.122
l.	United States dollars (USD)	430.975.473.398
m.	Payments activity indicator (sum of items 6.a through 6.l)	6.354.518.153.857

<b>Section 7: Assets Under Custody</b>		<b>Amount in single EUR</b>
a.	Assets under custody indicator	869.750.756.272

<b>Section 8: Underwritten Transactions in Debt and Equity Markets</b>		<b>Amount in single EUR</b>
a.	Equity underwriting activity	311.000.000
b.	Debt underwriting activity	28.905.930.000
c.	Underwriting activity indicator (sum of items 8.a and 8.b)	29.216.930.000

## Complexity Indicators

<b>Section 9: Notional Amount of Over-the-Counter (OTC) Derivatives</b>		<b>Amount in single EUR</b>
a.	OTC derivatives cleared through a central counterparty	409.886.898.057
b.	OTC derivatives settled bilaterally	751.970.992.677
c.	OTC derivatives indicator (sum of items 9.a and 9.b)	1.161.857.890.734

<b>Section 10: Trading and Available-for-Sale Securities</b>		<b>Amount in single EUR</b>
a.	Held-for-trading securities (HFT)	21.156.897.360
b.	Available-for-sale securities (AFS)	49.425.732.101
c.	Trading and AFS securities that meet the definition of Level 1 assets	41.608.906.809
d.	Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	11.798.380.146
e.	Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	17.175.342.506

<b>Section 11: Level 3 Assets</b>		<b>Amount in single EUR</b>
a.	Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	3.705.069.938

## Cross-Jurisdictional Activity Indicators

<b>Section 12: Cross-Jurisdictional Claims</b>		<b>Amount in single EUR</b>
a.	Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	91.717.195.910

<b>Section 13: Cross-Jurisdictional Liabilities</b>		<b>Amount in single EUR</b>
a.	Foreign liabilities (excluding derivatives and local liabilities in local currency)	51.564.034.720
(1)	Any foreign liabilities to related offices included in item 13.a.	32.364.075.834
b.	Local liabilities in local currency (excluding derivatives activity)	12.965.772.982
c.	Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	32.165.731.868