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Results of the data collection to identify global systemically important institutions as at 31.12.2020

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 31.12.2020.

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

Indicators to identify global systemically important institutions as at 31.12.2020

General bank data	
Reporting date (yyyy-mm-dd)	2020-12-31
Reporting currency	EUR
Euro conversion rate	1
Reporting unit	KFR
Accounting standard	IFRS

GSIB criterion	Amount
Total exposures	497,839,320,339
Intra-financial system assets	191,444,697,691
Intra-financial system liabilities	213,429,449,327
Securities outstanding	114,583,872,894
Payment activity	6,351,239,997,933
Assets under custody	214,490,818,743
Underwriting activity	27,956,062,254
OTC derivatives	1,300,189,121,295
Trading and AFS securities	6,189,532,483
Level 3 assets	3,484,160,304
Cross-jurisdictional claims	77,250,861,182
Cross-jurisdictional liabilities	28,856,789,126