

Bank name: **DZ Bank**

**General Bank Data**

Section 1 - General Information	GSIB	Response	
<b>a. General information provided by the relevant supervisory authority:</b>			
(1) Country code	1001	DE	1.a.(1)
(2) Bank name	1002	DzBank	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2019-12-31	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	2020-04-30	1.a.(6)
<b>b. General Information provided by the reporting institution:</b>			
(1) Reporting unit	1007	1	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2020-04-30	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	<a href="https://www.dzbank.com/content/dzbank.com/en/home/DZ">https://www.dzbank.com/content/dzbank.com/en/home/DZ</a>	1.b.(5)

**Size Indicator**

Section 2 - Total Exposures	GSIB	Amount	
<b>a. Derivatives</b>			
(1) Counterparty exposure of derivatives contracts	1012	6,295,617,167	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2,850,337,509	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	10,878,601,700	2.a.(3)
<b>b. Securities financing transactions (SFTs)</b>			
(1) Adjusted gross value of SFTs	1013	11,920,745,647	2.b.(1)
(2) Counterparty exposure of SFTs	1014	704,983,222	2.b.(2)
<b>c. Other assets</b>			
(1) Gross notional amount of off-balance sheet items	1015	411,915,926,434	2.c.
<b>d. Gross notional amount of off-balance sheet items</b>			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	25,425,105,465	2.d.(1)
(2) Items subject to a 20% CCF	1022	9,565,843,532	2.d.(2)
(3) Items subject to a 50% CCF	1023	26,935,369,919	2.d.(3)
(4) Items subject to a 100% CCF	1024	5,115,413,029	2.d.(4)
<b>e. Regulatory adjustments</b>			
(1) Regulatory adjustments	1031	970,026,454	2.e.
<b>f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) through 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4))</b>			
	1103	467,604,988,920.40	2.f.

**Interconnectedness Indicators**

Section 3 - Intra-Financial System Assets	GSIB	Amount	
<b>a. Funds deposited with or lent to other financial institutions</b>			
(1) Certificates of deposit	1033	105,930,009,198	3.a.
(2) Deposits due to depository institutions	1034	355,336,123	3.a.(1)
<b>b. Unused portion of committed lines extended to other financial institutions</b>			
(1) Unused portion of committed lines extended to other financial institutions	1035	24,152,772,196	3.b.
<b>c. Holdings of securities issued by other financial institutions:</b>			
(1) Secured debt securities	1036	14,352,170,990	3.c.(1)
(2) Senior unsecured debt securities	1037	16,815,204,322	3.c.(2)
(3) Subordinated debt securities	1038	228,744,898	3.c.(3)
(4) Commercial paper	1039	5,272,096	3.c.(4)
(5) Equity securities	1040	3,462,734,828	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	11,917,963	3.c.(6)
<b>d. Net positive current exposure of securities financing transactions with other financial institutions</b>			
(1) Net positive current exposure of securities financing transactions with other financial institutions	1213	626,196,234	3.d.
<b>e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:</b>			
(1) Net positive fair value	1043	6,118,842,038	3.e.(1)
(2) Potential future exposure	1044	2,560,488,776	3.e.(2)
<b>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))</b>			
	1045	174,240,517,613	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
<b>a. Funds deposited by or borrowed from other financial institutions:</b>			
(1) Deposits due to depository institutions	1046	59,191,025,879	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	19,179,448,241	4.a.(2)
(3) Loans obtained from other financial institutions	1105	102,198,889,337	4.a.(3)
<b>b. Unused portion of committed lines obtained from other financial institutions</b>			
(1) Unused portion of committed lines obtained from other financial institutions	1048	293,721,072	4.b.
<b>c. Net negative current exposure of securities financing transactions with other financial institutions</b>			
(1) Net negative current exposure of securities financing transactions with other financial institutions	1214	1,771,463,417	4.c.
<b>d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:</b>			
(1) Net negative fair value	1050	1,369,104,140	4.d.(1)
(2) Potential future exposure	1051	1,855,406,398	4.d.(2)
<b>e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))</b>			
	1052	185,859,058,484	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
<b>a. Secured debt securities</b>			
(1) Secured debt securities	1053	26,348,944,129	5.a.
<b>b. Senior unsecured debt securities</b>			
(1) Senior unsecured debt securities	1054	45,432,307,318	5.b.
<b>c. Subordinated debt securities</b>			
(1) Subordinated debt securities	1055	3,322,104,777	5.c.
<b>d. Commercial paper</b>			
(1) Commercial paper	1056	7,292,921,828	5.d.
<b>e. Certificates of deposit</b>			
(1) Certificates of deposit	1057	30,197,253,083	5.e.
<b>f. Common equity</b>			
(1) Common equity	1058	18,463,841,330	5.f.
<b>g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.</b>			
(1) Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	72,321,954	5.g.
<b>h. Securities outstanding indicator (sum of items 5.a through 5.g)</b>			
	1060	131,129,694,419	5.h.

Bank name:

DZ Bank

**Substitutability/Financial Institution Infrastructure Indicators**

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	27,877,121,621	6.a.
b. Brazilian real (BRL)	1062	415,625,539	6.b.
c. Canadian dollars (CAD)	1063	14,282,575,320	6.c.
d. Swiss francs (CHF)	1064	539,654,949,353	6.d.
e. Chinese yuan (CNY)	1065	2,134,940,773	6.e.
f. Euros (EUR)	1066	4,632,519,310,409	6.f.
g. British pounds (GBP)	1067	73,362,591,735	6.g.
h. Hong Kong dollars (HKD)	1068	16,011,310,849	6.h.
i. Indian rupee (INR)	1069	580,669,946	6.i.
j. Japanese yen (JPY)	1070	21,800,653,208	6.j.
k. Mexican pesos (MXN)	1108	3,134,985,119	6.k.
l. Swedish krona (SEK)	1071	11,662,180,709	6.l.
m. United States dollars (USD)	1072	386,863,777,628	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	5,730,300,692,209	6.n.

  

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	1,062,563,334,321	7.a.

  

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	0	8.a.
b. Debt underwriting activity	1076	23,642,130,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	23,642,130,000	8.c.

**Complexity indicators**

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	1078	742,099,593,800	9.a.
b. OTC derivatives settled bilaterally	1079	557,978,237,196	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	1,300,077,830,996	9.c.

  

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	21,925,420,448	10.a.
b. Available-for-sale securities (AFS)	1082	27,058,243,597	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	29,269,337,076	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	12,799,089,504	10.d.
e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d)	1085	6,915,237,465	10.e.

  

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	3,484,160,304	11.a.

**Cross-Jurisdictional Activity Indicators**

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	83,958,272,806	12.a.

  

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	55,781,294,498	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	30,693,474,538	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	12,363,137,730	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	37,450,957,690	13.c.

**Ancillary Data**