

Bank name:

DZ Bank

General Bank Data

Section 1 - General Information	GSIB	Response	
a. General information provided by the relevant supervisory authority:			
(1) Country code	1001	DE	1.a.(1)
(2) Bank name	1002	DzBank	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2020-12-31	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	2021-06-08	1.a.(6)
b. General Information provided by the reporting institution:			
(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	2021-05-11	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.dzbank.com/content/dzbank.com/en/home/DZ	1.b.(5)
(6) LEI code	2015	529900HNOAA1KXQJUQ27	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	7,556,122,548	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2,489,026,830	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	9,591,778,274	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	8,452,538,893	2.b.(1)
(2) Counterparty exposure of SFTs	1014	957,169,701	2.b.(2)
c. Other assets	1015	440,978,205,409	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	28,452,237,955	2.d.(1)
(2) Items subject to a 20% CCF	1022	10,589,835,331	2.d.(2)
(3) Items subject to a 50% CCF	1023	34,145,755,981	2.d.(3)
(4) Items subject to a 100% CCF	1024	5,778,409,831	2.d.(4)
e. Regulatory adjustments	1031	704,998,807	2.e.
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))	1103	497,839,320,338.20	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	114,783,506,521	3.a.
(1) Certificates of deposit	1034	345,627,694	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	30,430,037,290	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	13,743,807,534	3.c.(1)
(2) Senior unsecured debt securities	1037	17,873,242,265	3.c.(2)
(3) Subordinated debt securities	1038	235,896,125	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	3,701,636,815	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	3,961,497	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	913,827,656	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	7,059,714,598	3.e.(1)
(2) Potential future exposure	1044	2,706,990,384	3.e.(2)
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))	1045	191,444,697,691	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Funds deposited by or borrowed from other financial institutions:			
(1) Deposits due to depository institutions	1046	76,223,783,083	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	24,287,306,715	4.a.(2)
(3) Loans obtained from other financial institutions	1105	107,269,012,049	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	656,635,339	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	1,776,367,245	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	1,528,394,180	4.d.(1)
(2) Potential future exposure	1051	1,687,950,716	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	213,429,449,327	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	29,712,252,958	5.a.
b. Senior unsecured debt securities	1054	52,840,909,028	5.b.
c. Subordinated debt securities	1055	4,624,142,658	5.c.
d. Commercial paper	1056	5,602,067,713	5.d.
e. Certificates of deposit	1057	4,895,379,928	5.e.
f. Common equity	1058	16,839,372,699	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	69,747,910	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	114,583,872,894	5.h.

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Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	10,461,970,203	6.a.
b. Brazilian real (BRL)	1062	299,974,822	6.b.
c. Canadian dollars (CAD)	1063	18,011,521,043	6.c.
d. Swiss francs (CHF)	1064	420,385,704,649	6.d.
e. Chinese yuan (CNY)	1065	110,862,278	6.e.
f. Euros (EUR)	1066	5,328,323,136,383	6.f.
g. British pounds (GBP)	1067	57,324,302,564	6.g.
h. Hong Kong dollars (HKD)	1068	20,058,469,737	6.h.
i. Indian rupee (INR)	1069	773,712,073	6.i.
j. Japanese yen (JPY)	1070	28,407,361,661	6.j.
k. Mexican pesos (MXN)	1108	3,455,639,839	6.k.
l. Swedish krona (SEK)	1071	13,006,559,512	6.l.
m. United States dollars (USD)	1072	450,620,783,169	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	6,351,239,997,933	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	214,490,818,743	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	15,162,254	8.a.
b. Debt underwriting activity	1076	27,940,900,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	27,956,062,254	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	785,575,242,323	9.a.
b. OTC derivatives settled bilaterally	1079	514,613,878,972	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	1,300,189,121,295	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	30,234,723,981	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	12,559,407,581	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	6,189,532,483	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	77,250,861,182	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	29,399,980,577	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	10,065,048,278	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	9,521,856,827	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	28,856,789,126	13.c.

Ancillary Data