General Bank Data

Section 1 - General Information

<table>
<thead>
<tr>
<th>Code</th>
<th>General Information provided by the relevant supervisory authority:</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.</td>
<td>Reporting unit:</td>
</tr>
<tr>
<td>2.</td>
<td>Accounting standard:</td>
</tr>
<tr>
<td>3.</td>
<td>Date of public disclosure:</td>
</tr>
<tr>
<td>4.</td>
<td>Language of public disclosure:</td>
</tr>
<tr>
<td>5.</td>
<td>Web address of public disclosure:</td>
</tr>
<tr>
<td>6.</td>
<td>LEI code:</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Code</th>
<th>General Information provided by the reporting institution:</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.</td>
<td>Reporting unit:</td>
</tr>
<tr>
<td>2.</td>
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</tr>
<tr>
<td>5.</td>
<td>Web address of public disclosure:</td>
</tr>
</tbody>
</table>

Size Indicator

Section 2 - Total Exposures

<table>
<thead>
<tr>
<th>Code</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.</td>
<td>Funds deposited with or lent to other financial institutions</td>
</tr>
<tr>
<td>2.</td>
<td>Securities financing transactions (SFTs)</td>
</tr>
<tr>
<td>3.</td>
<td>Other assets</td>
</tr>
<tr>
<td>4.</td>
<td>Regulatory adjustments</td>
</tr>
</tbody>
</table>

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets

<table>
<thead>
<tr>
<th>Code</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.</td>
<td>Adjusted gross value of SFTs</td>
</tr>
<tr>
<td>2.</td>
<td>Counterparty exposure of SFTs</td>
</tr>
<tr>
<td>3.</td>
<td>On-balance sheet and off-balance sheet insurance assets</td>
</tr>
<tr>
<td>4.</td>
<td>Potential future exposure of SFTs for insurance subsidiaries</td>
</tr>
<tr>
<td>5.</td>
<td>Investment value in consolidated entities</td>
</tr>
</tbody>
</table>

Section 4 - Intra-Financial System Liabilities

<table>
<thead>
<tr>
<th>Code</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.</td>
<td>Loans obtained from other financial institutions</td>
</tr>
<tr>
<td>2.</td>
<td>Loans from non-depository financial institutions</td>
</tr>
<tr>
<td>3.</td>
<td>Loans from other financial institutions</td>
</tr>
</tbody>
</table>

Section 5 - Securities Outstanding

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) | 1067 | 18,696,007,619  
b. Canadian dollars (CAD) | 1063 | 21,737,497,359  
c. Suisse francs (CHF) | 1064 | 199,790,952,009  
d. Chinese yuan (CNY) | 1065 | 1,666,781,339  
e. Euros (EUR) | 1066 | 7,358,157,699,146  
f. British pounds (GBP) | 1067 | 54,991,809,003  
g. Hong Kong dollars (HKD) | 1068 | 21,737,497,359  
h. Indian rupee (INR) | 1069 | 199,790,952,009  
i. Japanese yen (JPY) | 1070 | 10,666,781,339  
j. New Zealand dollars (NZD) | 1071 | 21,737,497,359  
k. Swedish krona (SEK) | 1072 | 7,358,157,699,146  
l. United States dollars (USD) | 1073 | 21,737,497,359  
m. Payments activity indicator (sum of items 6.a through 6.l) | 1074 | 8,208,645,362,550

**Section 7 - Assets Under Custody**  
**GSIB** | **Amount**  
--- | ---  
a. Assets under custody indicator | 1074 | 250,355,936,744  

**Section 8 - Underwritten Transactions in Debt and Equity Markets**  
**GSIB** | **Amount**  
--- | ---  
a. Equity underwriting activity | 1075 | 57,000,000  
b. Debt underwriting activity | 1076 | 32,105,300,000  
c. Underwriting activity indicator (sum of items 8.a and 8.b) | 1077 | 32,687,274,528

**Section 9 - Trading Volume**  
**GSIB** | **Amount**  
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions | 2123 | 844,246,148,110  
b. Trading volume of other fixed income securities, excluding intragroup transactions | 2124 | 900,811,059,316  
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b) | 2125 | 2,044,148,907,426  
d. Trading volume of listed equities, excluding intragroup transactions | 2126 | 64,958,626,173  
e. Trading volume of all other securities, excluding intragroup transactions | 2127 | 19,605,089,452  
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e) | 2128 | 79,567,715,625

**Complexity indicators**

**Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives**  
**GSIB** | **Amount**  
a. OTC derivatives cleared through a central counterparty | 2129 | 940,638,240,174  
b. OTC derivatives settled bilaterally | 2130 | 57,000,000  
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b) | 1227 | 1,512,124,125,154

**Section 11 - Trading and Available-for-Sale Securities**  
**GSIB** | **Amount**  
a. Held-for-trading securities (HFT) | 1081 | 21,246,998,093  
b. Available-for-sale securities (AFS) | 1082 | 21,246,998,093  
c. Trading and AFS securities that meet the definition of Level 1 assets | 1083 | 21,246,998,093  
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts | 1084 | 21,246,998,093  
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d) | 1085 | 13,856,946,269

**Section 11 - Level 3 Assets**  
**GSIB** | **Amount**  
a. Level 3 assets indicator, including insurance subsidiaries | 1229 | 24,264,505,256

**Cross-Jurisdictional Activity Indicators**

**Section 13 - Cross-Jurisdictional Claims**  
**GSIB** | **Amount**  
a. Total foreign claims on an ultimate risk basis | 1087 | 91,995,009,962  
b. Foreign derivative claims on an ultimate risk basis | 1146 | 18,605,920,000  
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b) | 2130 | 108,179,347,962

**Section 14 - Cross-Jurisdictional Liabilities**  
**GSIB** | **Amount**  
a. Foreign liabilities on an immediate risk basis, excluding derivatives and including local liabilities in local currency | 2131 | 31,478,137,589  
b. Foreign derivative liabilities on an immediate risk basis | 1147 | 18,768,920,000  
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b) | 1148 | 50,247,057,589

**Ancillary Data**

**Section 15 - Ancillary Indicators**

**Section 16 - Ancillary Items**

**Memorandum Items**

**Section 17 - Size Items**

**Section 18 - Interconnectedness Items**

**Section 19 - Substitutability/Financial Infra. Items**

**Section 20 - Complexity Items**

**Section 21 - Cross-Jurisdictional Activity Items**  
---  
a. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction) | 1280 | 34,105,000,000  
b. Foreign derivative claims on an ultimate risk basis (considering SRM as a single jurisdiction) | 1281 | 18,768,920,000  
c. Foreign liabilities on an immediate risk basis (including derivatives (considering SRM as a single jurisdiction)) | 1282 | 34,105,000,000  

**End-2021 G-SII disclosure exercise**

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European Banking Authority  
official figures are on institutions' website