

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	2022-12-31	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	2023-06-14	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	2023-08-25	1.b.(3)
(4) Language of public disclosure	1010	German	1.b.(4)
(5) Web address of public disclosure	1011	<a href="https://www.dzbank.de/content/dzbank/de/home/die-dz-bank">https://www.dzbank.de/content/dzbank/de/home/die-dz-bank</a>	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	10,262,076,331	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2,173,502,308	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	9,790,267,479	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	25,475,497,969	2.b.(1)
(2) Counterparty exposure of SFTs	1014	1,784,347,821	2.b.(2)
c. Other assets	1015	353,906,046,480	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	30,200,198,636	2.d.(1)
(2) Items subject to a 20% CCF	1022	20,905,890,988	2.d.(2)
(3) Items subject to a 50% CCF	1023	40,197,355,744	2.d.(3)
(4) Items subject to a 100% CCF	1024	10,755,343,657	2.d.(4)
e. Regulatory adjustments	1031	827,253,779	2.e.
f. 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	441,446,957,978.20	2.f.
g. Exposures of insurance subsidiaries not included in 2.f net of intragroup:			
(1) On-balance sheet and off-balance sheet insurance assets	1701	112,686,477,535	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0	2.g.(2)
(3) Investment value in consolidated entities	1208	3,179,539,501	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	1,257,886,814	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) through 2.g.(2) minus 2.g.(3) through 2.h)	1117	549,696,009,198	2.i.

**Interconnectedness Indicators**

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	130,535,431,661	3.a.
(1) Certificates of deposit	2102	443,104,722	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	32,708,081,492	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	23,102,084,260	3.c.(1)
(2) Senior unsecured debt securities	2104	39,857,668,480	3.c.(2)
(3) Subordinated debt securities	2105	633,276,037	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	6,190,567,837	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	3,709,244	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	959,383,311	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	7,750,033,452	3.e.(1)
(2) Potential future exposure	2110	1,403,736,004	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a., 3.b through 3.c.(5), 3.d., 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	243,136,553,290	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	2111	77,566,114,446	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	47,140,483,951	4.a.(2)
(3) Loans obtained from other financial institutions	2113	120,583,247,138	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	10,835,601,464	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	1,113,423,510	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	8,227,557,085	4.d.(1)
(2) Potential future exposure	2115	3,116,081,676	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	268,582,509,270	4.e.
Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	2116	35,705,540,169	5.a.
b. Senior unsecured debt securities	2117	39,522,603,998	5.b.
c. Subordinated debt securities	2118	5,854,702,645	5.c.
d. Commercial paper	2119	2,922,056,662	5.d.
e. Certificates of deposit	2120	9,779,609,880	5.e.
f. Common equity	2121	17,313,033,382	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	0	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a. through 5.g.)	1226	111,097,546,736	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	11,950,798,128	6.a.
b. Canadian dollars (CAD)	1063	13,694,089,721	6.c.
c. Swiss francs (CHF)	1064	223,614,991,473	6.d.
d. Chinese yuan (CNY)	1065	2,644,347,369	6.e.
e. Euros (EUR)	1066	8,058,415,009,656	6.f.
f. British pounds (GBP)	1067	62,311,487,648	6.g.
g. Hong Kong dollars (HKD)	1068	32,707,334,807	6.h.
h. Indian rupee (INR)	1069	783,133,734	6.i.
i. Japanese yen (JPY)	1070	44,766,825,958	6.j.
j. New Zealand dollars (NZD)	1109	3,621,103,538	6.k.
k. Swedish krona (SEK)	1071	18,296,727,082	6.l.
l. United States dollars (USD)	1072	504,942,690,664	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	8,977,748,539,778	6.n.

  

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	237,756,488,362	7.a.

  

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	18,000,000	8.a.
b. Debt underwriting activity	1076	31,290,370,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	31,308,370,000	8.c.

  

Section 9 - Trading Volume	GSIB	Amount	
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	42,912,754,491	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	1,693,459,927,525	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	1,736,372,682,016	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	77,659,665,939	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	15,673,121,105	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	93,332,787,044	9.f.

**Complexity indicators**

Section 10 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount	
a. OTC derivatives cleared through a central counterparty	2129	1,044,041,034,232	10.a.
b. OTC derivatives settled bilaterally	1905	600,294,472,926	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	1,644,335,507,158	10.c.

  

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	15,989,359,905	10.a.
b. Available-for-sale securities (AFS)	1082	22,907,950,430	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	17,056,951,884	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	8,529,323,074	10.d.
e. Trading and AFS securities indicator (sum of items 11.a and 11.b, minus the sum of 11.c and 11.d)	1085	13,311,035,377	10.e.

  

Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	22,084,704,161	11.a.

**Cross-Jurisdictional Activity Indicators**

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	85,859,389,937	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	36,460,885,000	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	122,320,274,937	13.c.

  

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	42,487,645,413	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	28,923,428,000	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	71,411,073,413	14.c.

**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	GSIB	Amount	
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	38,293,708,151	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	32,000,164,000	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction)	1282	66,648,044,712	21.g.

Section 22 - Ancillary Indicators