

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	2021-12-31	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	2022-07-08	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	2022-09-29	1.b.(3)
(4) Language of public disclosure	1010	German	1.b.(4)
(5) Web address of public disclosure	1011	https://www.dzbank.de/content/dzbank/de/home/die-dz-bank/	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	8,806,668,465	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	2,892,818,641	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	10,529,757,742	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	21,389,157,693	2.b.(1)
(2) Counterparty exposure of SFTs	1014	1,008,497,053	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	346,047,648,667	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	28,175,261,886	2.d.(1)
(2) Items subject to a 20% CCF	1022	25,788,850,649	2.d.(2)
(3) Items subject to a 50% CCF	1023	38,545,575,748	2.d.(3)
(4) Items subject to a 100% CCF	1024	8,027,401,930	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	777,152,418	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	425,950,034,383.40	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	134,154,979,652	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	7,311,809,987	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f			
	2101	466,685,195	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	552,326,518,853	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1216	120,720,422,799	3.a.
(2) Unused portion of committed lines extended to other financial institutions	2102	234,519,580	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
(1) Unused portion of committed lines extended to other financial institutions	1217	32,945,251,406	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	27,267,831,180	3.c.(1)
(2) Senior unsecured debt securities	2104	78,637,712,563	3.c.(2)
(3) Subordinated debt securities	2105	713,597,162	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	7,333,451,836	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	14,180,547	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions			
(1) Net positive current exposure of SFTs with other financial institutions	1219	1,041,253,014	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	4,696,721,236	3.e.(1)
(2) Potential future exposure	2110	2,215,466,316	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a, 3.b through 3.c.(6), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6))			
	1215	275,557,526,965	3.f.
Section 4 - Intra-Financial System Liabilities			
a. Funds deposited by or borrowed from other financial institutions			
(1) Deposits due to depository institutions	2111	73,762,068,473	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	26,364,541,247	4.a.(2)
(3) Loans obtained from other financial institutions	2113	114,703,794,097	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions			
(1) Unused portion of committed lines obtained from other financial institutions	1223	11,022,729,522	4.b.
c. Net negative current exposure of SFTs with other financial institutions			
(1) Net negative current exposure of SFTs with other financial institutions	1224	2,232,619,007	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	954,839,194	4.d.(1)
(2) Potential future exposure	2115	1,675,188,099	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))			
	1221	230,715,779,639	4.e.
Section 5 - Securities Outstanding			
a. Secured debt securities			
(1) Secured debt securities	2116	33,290,021,491	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	2117	43,339,350,966	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	2118	4,464,851,741	5.c.
d. Commercial paper			
(1) Commercial paper	2119	4,136,217,800	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	2120	9,193,326,975	5.e.
f. Common equity			
(1) Common equity	2121	17,565,045,854	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			
(1) 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	111,988,814,827	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	16,696,007,619	6.a.
b. Canadian dollars (CAD)	1063	21,737,497,359	6.c.
c. Swiss francs (CHF)	1064	199,790,952,009	6.d.
d. Chinese yuan (CNY)	1065	1,666,781,339	6.e.
e. Euros (EUR)	1066	7,358,157,699,146	6.f.
f. British pounds (GBP)	1067	56,991,809,003	6.g.
g. Hong Kong dollars (HKD)	1068	23,792,588,465	6.h.
h. Indian rupee (INR)	1069	701,955,357	6.i.
i. Japanese yen (JPY)	1070	32,687,274,528	6.j.
j. New Zealand dollars (NZD)	1109	3,939,803,895	6.k.
k. Swedish krona (SEK)	1071	16,699,767,846	6.l.
l. United States dollars (USD)	1072	475,783,225,984	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	8,208,645,362,550	6.n.

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

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	67,000,000	8.a.
b. Debt underwriting activity	1076	32,315,380,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	32,382,380,000	8.c.

Section 9 - Trading Volume	GSIB	Amount	
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	56,562,911,206	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	844,248,148,110	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	900,811,059,316	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	64,958,626,173	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	14,609,089,452	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	79,567,715,625	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	940,638,240,174	10.a.
b. OTC derivatives settled bilaterally	1905	571,485,884,980	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	1,512,124,125,154	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	21,246,998,093	11.a.
b. Available-for-sale securities (AFS)	1082	27,899,383,300	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	24,989,971,674	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	10,299,463,450	11.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	13,856,946,269	11.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	24,264,505,256	12.a

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	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	16,184,338,000	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	108,179,347,962	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	31,478,137,589	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	18,768,920,000	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	50,247,057,589	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

e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	34,109,565,129	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	13,989,864,000	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction)	1282	45,058,948,511	21.g.

Section 22 - Ancillary Indicators