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	2018-12-31	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	2019-07-18	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	2019-04-26	1.b.(3)
(4) Language of public disclosure	1010	German / English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.dzbank.com/content/dzbank_com/en/home/DZ_B	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	5 973 840 367	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	3 583 503 775	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	9 282 860 400	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	10 241 012 685	2.b.(1)
(2) Counterparty exposure of SFTs	1014	555 558 106	2.b.(2)
c. Other assets	1015	390 099 907 530	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	24 803 358 453	2.d.(1)
(2) Items subject to a 20% CCF	1022	9 236 281 462	2.d.(2)
(3) Items subject to a 50% CCF	1023	26 235 918 322	2.d.(3)
(4) Items subject to a 100% CCF	1024	5 435 443 775	2.d.(4)
e. Regulatory adjustments	1031	950 455 056	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 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	442 617 677 936,70	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	100 960 761 793	3.a.
(1) Certificates of deposit	1034	278 336 726	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	23 917 968 861	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	9 180 179 316	3.c.(1)
(2) Senior unsecured debt securities	1037	13 451 781 795	3.c.(2)
(3) Subordinated debt securities	1038	322 613 994	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	3 158 421 278	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	8 462 384	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	517 027 667	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	5 270 020 081	3.e.(1)
(2) Potential future exposure	1044	2 303 785 217	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	159 074 097 618	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	59 059 477 999	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	21 755 990 713	4.a.(2)
(3) Loans obtained from other financial institutions	1105	86 821 851 718	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	203 361 849	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1214	2 250 744 874	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	1 179 410 136	4.d.(1)
(2) Potential future exposure	1051	1 693 772 963	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	172 964 610 252	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	31 412 162 101	5.a.
b. Senior unsecured debt securities	1054	43 222 946 705	5.b.
c. Subordinated debt securities	1055	2 699 137 784	5.c.
d. Commercial paper	1056	3 770 349 231	5.d.
e. Certificates of deposit	1057	9 676 062 916	5.e.
f. Common equity	1058	18 158 169 182	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	71 185 561	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	109 010 013 480	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	9 923 177 628	6.a.
b. Brazilian real (BRL)	1062	517 859 540	6.b.
c. Canadian dollars (CAD)	1063	9 577 088 922	6.c.
d. Swiss francs (CHF)	1064	284 236 793 681	6.d.
e. Chinese yuan (CNY)	1065	1 291 501 984	6.e.
f. Euros (EUR)	1066	6 328 364 998 953	6.f.
g. British pounds (GBP)	1067	65 033 571 166	6.g.
h. Hong Kong dollars (HKD)	1068	10 590 157 648	6.h.
i. Indian rupee (INR)	1069	695 769 664	6.i.
j. Japanese yen (JPY)	1070	20 302 883 763	6.j.
k. Mexican pesos (MXN)	1108	3 460 066 148	6.k.
l. Swedish krona (SEK)	1071	11 809 077 993	6.l.
m. United States dollars (USD)	1072	363 064 056 793	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	7 108 867 003 883	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	940 078 629 344	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	20 964 000 000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	20 964 000 000	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	716 407 260 726	9.a.
b. OTC derivatives settled bilaterally	1079	588 327 514 857	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	1 304 734 775 583	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	20 467 522 184	10.a.
b. Available-for-sale securities (AFS)	1082	18 079 694 218	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	26 722 272 430	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	8 301 554 041	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	3 523 389 931	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	3 624 585 432	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	80 682 825 713	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	41 092 714 837	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	16 396 135 268	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	9 903 190 515	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	34 599 770 084	13.c.

Ancillary Data