

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	2014-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
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	2015-04-30	1.b.(3)
(4) Language of public disclosure	1010	English / German	1.b.(4)
(5) Web address of public disclosure	1011	https://www.dzbank.com/content/dam/dzbank_com/en/home/profile/in	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	11,341,215,822	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	12,120,009,110	2.b.
c. Counterparty exposure of SFTs	1014	2,340,238,521	2.c.
d. Other assets	1015	282,155,653,587	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	0	2.d.(1)
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	1017	307,957,117,040	2.e.
f. Potential future exposure of derivative contracts	1018	11,285,302,833	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	17,013,007,778	2.g.
(1) Unconditionally cancellable credit card commitments	1020	0	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	17,013,007,778	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	5,671,074,410	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	20,460,271,715	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	5,799,283,044	2.j.
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	1025	44,917,232,780	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	3,812,188,302	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	3,894,350	2.l.(2)
(3) Unconditionally cancellable commitments	1028	0	2.l.(3)
(4) Other off-balance-sheet commitments	1029	268,939,767	2.l.(4)
(5) Investment value in the consolidated entities	1030	725,395,883	2.l.(5)
m. Regulatory adjustments	1031	715,289,170	2.m.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	1032	355,518,687,186	2.n.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	72,415,520,707	3.a.
(1) Certificates of deposit	1034	165,069,597	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	19,419,407,430	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	14,084,494,931	3.c.(1)
(2) Senior unsecured debt securities	1037	27,779,208,879	3.c.(2)
(3) Subordinated debt securities	1038	804,648,897	3.c.(3)
(4) Commercial paper	1039	163,996,369	3.c.(4)
(5) Equity securities	1040	1,071,587,322	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	2,289,766	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	188,290,463	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	4,243,989,431	3.e.(1)
(2) Potential future exposure	1044	1,665,273,400	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	141,834,128,062	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Deposits due to depository institutions	1046	79,705,233,194	4.a.
b. Deposits due to non-depository financial institutions	1047	32,028,076,165	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	4,409,180	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	905,544,387	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	4,438,345,715	4.e.(1)
(2) Potential future exposure	1051	2,281,860,595	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	119,363,469,236	4.f.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	25,952,497,494	5.a.
b. Senior unsecured debt securities	1054	30,964,733,074	5.b.
c. Subordinated debt securities	1055	2,684,934,680	5.c.
d. Commercial paper	1056	3,257,298,618	5.d.
e. Certificates of deposit	1057	12,800,129,087	5.e.
f. Common equity	1058	11,079,041,765	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	365,158,846	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	87,103,793,563	5.h.

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	2014-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005	1	1.a.(5)
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	2015-04-30	1.b.(3)
(4) Language of public disclosure	1010	English / German	1.b.(4)
(5) Web address of public disclosure	1011	https://www.dzbank.com/content/dam/dzbank_com/en/home/profile/in	1.b.(5)

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	GSIB	Amount	
a. Australian dollars	AUD	AUD 12,566,163,595	1061	8,543,719,863	6.a.
b. Brazilian real	BRL	BRL 1,207,268,442	1062	387,248,645	6.b.
c. Canadian dollars	CAD	CAD 5,173,478,802	1063	3,531,581,747	6.c.
d. Swiss francs	CHF	CHF 66,849,573,942	1064	55,040,006,891	6.d.
e. Chinese yuan	CNY	CNY 2,242,256,437	1065	274,427,456	6.e.
f. Euros	EUR	EUR 4,229,050,553,681	1066	4,229,050,553,681	6.f.
g. British pounds	GBP	GBP 41,722,272,315	1067	51,779,857,340	6.g.
h. Hong Kong dollars	HKD	HKD 123,023,266,653	1068	11,960,418,434	6.h.
i. Indian rupee	INR	INR 16,803,778,375	1069	207,603,944	6.i.
j. Japanese yen	JPY	JPY 2,505,125,077,255	1070	17,863,828,980	6.j.
k. Swedish krona	SEK	SEK 36,106,029,645	1071	3,969,838,715	6.k.
l. United States dollars	USD	USD 403,862,586,961	1072	304,488,380,938	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)			1073	4,687,097,466,634	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	634,806,987,991	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	20,478,410,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	20,478,410,000	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	240,820,143,864	9.a.
b. OTC derivatives settled bilaterally	1079	616,015,111,416	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	856,835,255,280	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	23,884,941,440	10.a.
b. Available-for-sale securities (AFS)	1082	40,160,708,157	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	25,179,371,374	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	7,932,486,260	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	30,933,791,963	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	3,747,110,954	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	80,184,949,820	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	45,468,547,739	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	22,688,850,790	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	4,824,748,917	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	27,604,445,866	13.c.

Ancillary Data