

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	2017-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2018-07-20	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	2018-04-27	1.b.(3)
(4) Language of public disclosure	1010	German / English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.dzbank.de/content/dzbank_de/de/home/unsere_geschichte	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	6,390,546,364	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	3,922,278,922	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	9,482,444,266	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	10,243,663,683	2.b.(1)
(2) Counterparty exposure of SFTs	1014	343,918,390	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	380,331,365,617	2.c.
d. Items subject to a 0% credit conversion factor (CCF)			
(1) Items subject to a 0% CCF	1019	20,197,145,468	2.d.(1)
(2) Items subject to a 20% CCF	1022	9,778,206,195	2.d.(2)
(3) Items subject to a 50% CCF	1023	25,079,227,264	2.d.(3)
(4) Items subject to a 100% CCF	1024	5,674,309,284	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	799,646,539	2.e.
f. Total exposures indicator (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	432,903,495,943.80	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1033	95,855,144,854	3.a.
(2) Deposits due to depository institutions	1034	194,950,432	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
(1) Unused portion of committed lines	1035	21,644,431,529	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	9,779,234,574	3.c.(1)
(2) Senior unsecured debt securities	1037	14,503,638,441	3.c.(2)
(3) Subordinated debt securities	1038	280,557,085	3.c.(3)
(4) Commercial paper	1039	78,670,376	3.c.(4)
(5) Equity securities	1040	2,127,076,913	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	10,139,704	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
(1) Net positive current exposure	1213	381,173,407	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	5,344,967,814	3.e.(1)
(2) Potential future exposure	1044	2,353,809,211	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	152,338,564,500	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	52,635,587,732	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	33,163,984,063	4.a.(2)
(3) Loans obtained from other financial institutions	1105	87,817,286,791	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions			
(1) Unused portion of committed lines	1048	387,947,908	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
(1) Net negative current exposure	1214	1,773,248,700	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	1,828,975,423	4.d.(1)
(2) Potential future exposure	1051	1,857,790,298	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	179,464,820,915	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
(1) Secured debt securities	1053	30,789,540,120	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	1054	44,321,187,489	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	1055	2,562,246,404	5.c.
d. Commercial paper			
(1) Commercial paper	1056	4,554,969,792	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	1057	7,865,168,945	5.e.
f. Common equity			
(1) Common equity	1058	18,251,544,446	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.	1059	312,732,390	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)			
	1060	108,657,389,586	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	8,891,071,173	6.a.
b. Brazilian real (BRL)	1062	334,463,362	6.b.
c. Canadian dollars (CAD)	1063	7,326,315,492	6.c.
d. Swiss francs (CHF)	1064	388,001,708,929	6.d.
e. Chinese yuan (CNY)	1065	539,682,149	6.e.
f. Euros (EUR)	1066	5,801,067,248,342	6.f.
g. British pounds (GBP)	1067	56,133,141,171	6.g.
h. Hong Kong dollars (HKD)	1068	12,018,251,093	6.h.
i. Indian rupee (INR)	1069	339,133,005	6.i.
j. Japanese yen (JPY)	1070	20,319,722,159	6.j.
k. Mexican pesos (MXN)	1108	8,836,049,490	6.k.
l. Swedish krona (SEK)	1071	9,000,318,104	6.l.
m. United States dollars (USD)	1072	380,076,956,695	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	6,692,884,061,164	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	936,047,503,868	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	4,020,720	8.a.
b. Debt underwriting activity	1076	17,101,310,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	17,105,330,720	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	550,693,027,360	9.a.
b. OTC derivatives settled bilaterally	1079	582,895,883,978	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	1,133,588,911,338	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	19,823,293,526	10.a.
b. Available-for-sale securities (AFS)	1082	39,007,853,506	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	33,116,688,659	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	8,496,802,567	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	17,217,655,806	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	3,421,578,033	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	79,266,313,334	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	43,243,934,564	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	20,796,671,525	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	9,072,363,217	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	31,519,626,256	13.c.

Ancillary Data