

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	2015-12-31	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	2016-04-26	1.b.(3)
(4) Language of public disclosure	1010	German and English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.dzbank.com/content/dzbank.com/en/home/DZ_BANK/in	1.b.(5)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	6,438,105,628	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	10,663,149,025	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	6,234,113,281	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	14,559,701,623	2.b.(1)
(2) Counterparty exposure of SFTs	1014	1,316,359,100	2.b.(2)
c. Other assets	1015	288,906,321,195	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	18,605,189,481	2.d.(1)
(2) Items subject to a 20% CCF	1022	6,029,668,670	2.d.(2)
(3) Items subject to a 50% CCF	1023	21,657,030,737	2.d.(3)
(4) Items subject to a 100% CCF	1024	3,200,369,711	2.d.(4)
e. Regulatory adjustments	1031		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	345,213,087,612	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	79,247,767,762	3.a.
(1) Certificates of deposit	1034	276,375,598	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	20,055,283,026	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	10,394,079,589	3.c.(1)
(2) Senior unsecured debt securities	1037	17,527,340,583	3.c.(2)
(3) Subordinated debt securities	1038	667,500,076	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	1,146,279,335	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	8,759,622	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	322,780,333	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	6,541,073,999	3.e.(1)
(2) Potential future exposure	1044	1,678,941,718	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	137,572,286,800	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	41,464,986,142	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	9,981,742,562	4.a.(2)
(3) Loans obtained from other financial institutions	1105	67,640,428,542	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	1,901,361	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1049	773,062,828	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	3,605,288,023	4.d.(1)
(2) Potential future exposure	1051	2,300,336,737	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	125,767,746,195	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	25,036,186,490	5.a.
b. Senior unsecured debt securities	1054	27,363,713,940	5.b.
c. Subordinated debt securities	1055	3,291,013,795	5.c.
d. Commercial paper	1056	2,445,240,945	5.d.
e. Certificates of deposit	1057	11,957,985,463	5.e.
f. Common equity	1058	0	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	329,381,137	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	70,423,521,770	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	9,317,596,413	6.a.
b. Brazilian real (BRL)	1062	309,459,540	6.b.
c. Canadian dollars (CAD)	1063	5,439,376,551	6.c.
d. Swiss francs (CHF)	1064	176,601,899,880	6.d.
e. Chinese yuan (CNY)	1065	877,237,711	6.e.
f. Euros (EUR)	1066	4,358,248,360,640	6.f.
g. British pounds (GBP)	1067	61,758,533,460	6.g.
h. Hong Kong dollars (HKD)	1068	9,567,736,863	6.h.
i. Indian rupee (INR)	1069	293,990,360	6.i.
j. Japanese yen (JPY)	1070	21,651,807,280	6.j.
k. Swedish krona (SEK)	1071	6,567,165,287	6.k.
l. United States dollars (USD)	1072	406,468,702,451	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	5,057,101,866,435	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	687,768,568,362	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	80,000,000	8.a.
b. Debt underwriting activity	1076	19,926,000,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	20,006,000,000	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	355,127,845,172	9.a.
b. OTC derivatives settled bilaterally	1079	623,051,008,699	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	978,178,853,871	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	22,042,032,374	10.a.
b. Available-for-sale securities (AFS)	1082	38,671,274,197	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	36,869,783,834	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	6,906,221,556	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	16,937,301,181	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	2,105,726,412	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	78,908,776,853	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	45,453,358,851	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	28,512,620,491	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	9,864,396,766	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	26,805,135,126	13.c.

Ancillary Data