

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	2023-12-31	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	2024-06-18	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	2024-04-26	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	8,016,590,365	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	1,629,208,948	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	10,302,865,928	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	8,686,363,669	2.b.(1)
(2) Counterparty exposure of SFTs	1014	804,516,514	2.b.(2)
c. Other assets	1015	365,356,552,154	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	33,518,329,945	2.d.(1)
(2) Items subject to a 20% CCF	1022	26,592,693,146	2.d.(2)
(3) Items subject to a 40% CCF	2300	0	2.d.(3)
(4) Items subject to a 50% CCF	1023	40,439,361,448	2.d.(4)
(5) Items subject to a 100% CCF	1024	9,538,201,221	2.d.(5)
e. Regulatory adjustments	1031	950,081,850	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	433,224,351,146.70	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	119,855,617,387	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	1,836,731,531	2.g.(2)
(3) Investment value in consolidated entities	1208	7,770,735,095	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	1,314,209,588	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	545,831,755,382	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	140,385,473,471	3.a.
(1) Certificates of deposit	2102	337,059,268	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	36,392,877,352	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	25,891,665,720	3.c.(1)
(2) Senior unsecured debt securities	2104	44,140,820,969	3.c.(2)
(3) Subordinated debt securities	2105	390,737,611	3.c.(3)
(4) Commercial paper	2106	6,160,907	3.c.(4)
(5) Equity securities	2107	9,030,453,717	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	1,588,866	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	626,522,866	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	6,394,760,235	3.e.(1)
(2) Potential future exposure	2110	1,579,070,078	3.e.(2)
f. Intra-financial system assets indicator, including insurance subsidiaries (sum of items 3.a., 3.b through 3.c.(5), 3.d., 3.e.(1), and 3.e.(2), minus 3.c.(6))	1215	264,836,954,060	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	2111	75,996,025,441	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	42,204,749,508	4.a.(2)
(3) Loans obtained from other financial institutions	2113	118,950,904,940	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	10,762,658,166	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	785,335,235	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	3,912,921,154	4.d.(1)
(2) Potential future exposure	2115	2,855,653,839	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	255,468,248,283	4.e.
Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	37,506,690,200	5.a.
b. Senior unsecured debt securities	2117	52,089,805,422	5.b.
c. Subordinated debt securities	2118	7,001,260,429	5.c.
d. Commercial paper	2119	9,278,704,231	5.d.
e. Certificates of deposit	2120	9,204,616,967	5.e.
f. Common equity	2121	20,682,879,788	5.f.
g. 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	135,763,957,037	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	16,802,204,969	6.a.
b. Canadian dollars (CAD)	1063	22,705,046,708	6.c.
c. Swiss francs (CHF)	1064	254,779,906,798	6.d.
d. Chinese yuan (CNY)	1065	2,020,288,435	6.e.
e. Euros (EUR)	1066	7,745,822,536,295	6.f.
f. British pounds (GBP)	1067	79,691,081,077	6.g.
g. Hong Kong dollars (HKD)	1068	27,372,940,082	6.h.
h. Indian rupee (INR)	1069	1,072,774,458	6.i.
i. Japanese yen (JPY)	1070	56,250,270,653	6.j.
j. New Zealand dollars (NZD)	1109	5,711,523,192	6.k.
k. Swedish krona (SEK)	1071	9,604,983,200	6.l.
l. United States dollars (USD)	1072	577,914,795,309	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	8,799,601,685,471	6.n.
Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	385,565,312,993	7.a.
Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	6,000,000	8.a.
b. Debt underwriting activity	1076	24,384,810,000	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	24,390,810,000	8.c.
Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	74,899,349,142	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	1,270,541,156,047	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	1,345,440,505,189	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	74,483,655,197	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	13,696,509,617	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	88,180,164,814	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	1,168,222,539,664	10.a.
b. OTC derivatives settled bilaterally	1905	567,087,648,160	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	1,735,310,187,824	10.c.
Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	16,503,525,700	10.a.
b. Available-for-sale securities (AFS)	1082	27,647,099,271	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	17,528,119,604	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	10,210,830,926	10.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	16,411,674,441	10.e.
Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	32,211,995,937	11.a.

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	86,288,355,106	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	27,542,337,000	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	113,830,692,106	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	40,794,161,308	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	23,446,018,000	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	64,240,179,308	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	GSIB	Amount	
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	32,547,918,767	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	23,980,894,000	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction)	1282	60,385,509,478	21.g.

Section 22 - Ancillary Indicators