

Additional disclosure on bond holdings held at amortised cost

		DZ Bank AG Deutsche Zentral-Genossenschaftsbank			
		1	2	3	4
		Dec-22		Feb-23	
EUR/millions		Carrying amount of debt securities	Fair Value of debt securities	Carrying amount of debt securities	Fair Value of debt securities
1	Total (all counterparties)	14,669	14,157	N.A.	N.A.

Data collected by the EBA to conduct risk assessment of bond holdings held at amortised cost and their related hedges. This risk assessment is distinct from the solvency focused EU-wide Stress Test, in which bonds at amortised cost are subject to the credit risk methodology. Therefore the analysis performed by the EBA with this data doesn't have any direct impact on the EU-wide Stress Test outcome.

This bank was not able to provide data for the reference date February 2023.