Bank name: Deutsche 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	Deutsche	1.a.(2)
(3) Reporting date (yyyy-mm-dd)	1003	2021-12-31	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	2022-04-08	1.a.(6)
b. General Information provided by the reporting institution:			
(1) Reporting unit	1007	1,000,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2021-04-08	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	https://www.db.com/ir/en/regulatory-reporting.htm	1.b.(5)
(6) LEI code	2015	7LTWFZYICNSX8D621K86	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	44,486	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	15,573	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	77,670	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	86,103	2.b.(1)
(2) Counterparty exposure of SFTs	1014	4,509	2.b.(2)
c. Other assets	1015	888,486	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	56,998	2.d.(1)
(2) Items subject to a 20% CCF	1022	96,134	2.d.(2)
(3) Items subject to a 50% CCF	1023	165,759	2.d.(3)
(4) Items subject to a 100% CCF	1024	7,699	2.d.(4)
e. Regulatory adjustments	1031	9,118	2.e.
f. Total exposures prior to regulatory adjustments (sum of items 2.a.(1) thorough 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	1,232,331.61	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	816	2.g.(1)
(2) Potential future exposure of derivatives contracts for insurance subsidiaries	1205	0	2.g.(2)
(3) Investment value in consolidated entities	1208	28	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f	2101	0	2.h.
i. Total exposures indicator, including insurance subsidiaries (sum of items 2.f, 2.g.(1) thorough 2.g.(2) minus 2.g.(3) thorough 2.h)	1117	1,233,119	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1216	61,223	3.a.
(1) Certificates of deposit	2102	47	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1217	20,969	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	706	3.c.(1)
(2) Senior unsecured debt securities	2104	14,117	3.c.(2)
(3) Subordinated debt securities	2105	714	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	3,899	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	62	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions	1219	9,441	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	9,651	3.e.(1)
(2) Potential future exposure	2110	25,320	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	145,978	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	41,912	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	45,832	4.a.(2)
(3) Loans obtained from other financial institutions	2113	1,953	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1223	0	4.b.
c. Net negative current exposure of SFTs with other financial institutions	1224	22,319	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	10,266	4.d.(1)
(2) Potential future exposure	2115	24,848	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))	1221	147,131	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	2116	14,210	5.a.
b. Senior unsecured debt securities	2117	73,250	5.b.
c. Subordinated debt securities	2118	9,131	5.c.
d. Commercial paper	2119	1,840	5.d.
e. Certificates of deposit	2120	1,630	5.e.
f. Common equity	2121	22,768	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	2122	8,305	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a	1226	131,134	5.h.

	Bank name:	Deutsche Bank

Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount	
a. Australian dollars (AUD)	1061	168,758	6.a.
b. Canadian dollars (CAD)	1063	451,231	6.c.
c. Swiss francs (CHF)	1064	228,821	6.d.
d. Chinese yuan (CNY)	1065	1,290,539	6.e.
e. Euros (EUR)	1066	38,128,653	6.f.
f. British pounds (GBP)	1067	2,834,186	6.g.
g. Hong Kong dollars (HKD)	1068	178,484	6.h.
h. Indian rupee (INR)	1069	501,085	6.i.
i. Japanese yen (JPY)	1070	647,871	6.j.
j. New Zealand dollars (NZD)	1109	14,887	6.k.
k. Swedish krona (SEK)	1071	158,505	6.l.
l. United States dollars (USD)	1072	68,603,001	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	113,206,021	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	3,351,771	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	21,465	8.a.
b. Debt underwriting activity	1076	254,847	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	276,312	8.c.

Section 9 - Trading Volume	GSIB		
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	4,816,561	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	666,214	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	5,482,775	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	2,334,119	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	235	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	2,334,354	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	26,914,990	10.a.
b. OTC derivatives settled bilaterally	1905	11,823,308	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	38,738,298	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	121,445	11.a.
b. Available-for-sale securities (AFS)	1082	23,225	11.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	98,815	11.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	11,576	11.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	34,279	11.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	24,875	12.a

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	636,644	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	268,880	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	905,524	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 cu	2131	482,049	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	256,734	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	738,783	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			
e. Total foreign claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1280	459,948	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	210,439	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdictio	1282	582,154	21.g.

Section 22 - Ancillary Indicators