

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	2022-12-31	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	2023-04-28	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	2023-04-14	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	7LTFWZYICNSX8D621K86	1.b.(6)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	44,060	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	15,540	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	70,496	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	90,468	2.b.(1)
(2) Counterparty exposure of SFTs	1014	5,735	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	896,388	2.c.
d. Items subject to a credit conversion factor (CCF)			
(1) Items subject to a 0% CCF	1019	85,645	2.d.(1)
(2) Items subject to a 20% CCF	1022	89,422	2.d.(2)
(3) Items subject to a 50% CCF	1023	185,539	2.d.(3)
(4) Items subject to a 100% CCF	1024	9,698	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	11,121	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	1,251,604.23	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	722	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	27	2.g.(3)
h. Intragroup exposures with insurance subsidiaries reported in 2.g that are included in 2.f			
	2101	5	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	1,252,294	2.i.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1216	63,300	3.a.
	2102	2	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
	1217	25,851	3.b.
c. Holdings of securities issued by other financial institutions			
(1) Secured debt securities	2103	939	3.c.(1)
(2) Senior unsecured debt securities	2104	12,899	3.c.(2)
(3) Subordinated debt securities	2105	382	3.c.(3)
(4) Commercial paper	2106	0	3.c.(4)
(5) Equity securities	2107	4,057	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	2108	28	3.c.(6)
d. Net positive current exposure of SFTs with other financial institutions			
	1219	9,382	3.d.
e. OTC derivatives with other financial institutions that have a net positive fair value			
(1) Net positive fair value	2109	19,818	3.e.(1)
(2) Potential future exposure	2110	25,248	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	161,849	3.f.
Section 4 - Intra-Financial System Liabilities			
a. Funds deposited by or borrowed from other financial institutions			
(1) Deposits due to depository institutions	2111	32,359	4.a.(1)
(2) Deposits due to non-depository financial institutions	2112	39,607	4.a.(2)
(3) Loans obtained from other financial institutions	2113	1,149	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	23,496	4.c.
d. OTC derivatives with other financial institutions that have a net negative fair value			
(1) Net negative fair value	2114	13,868	4.d.(1)
(2) Potential future exposure	2115	26,064	4.d.(2)
e. Intra-financial system liabilities indicator, including insurance subsidiaries (sum of items 4.a.(1) through 4.d.(2))			
	1221	136,542	4.e.
Section 5 - Securities Outstanding			
a. Secured debt securities			
	2116	16,389	5.a.
b. Senior unsecured debt securities			
	2117	70,369	5.b.
c. Subordinated debt securities			
	2118	11,635	5.c.
d. Commercial paper			
	2119	1,899	5.d.
e. Certificates of deposit			
	2120	3,258	5.e.
f. Common equity			
	2121	21,581	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			
	2122	8,578	5.g.
h. Securities outstanding indicator, including the securities issued by insurance subsidiaries (sum of items 5.a. through 5.g.)			
	1226	133,710	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	147,535	6.a.
b. Canadian dollars (CAD)	1063	386,113	6.c.
c. Swiss francs (CHF)	1064	215,658	6.d.
d. Chinese yuan (CNY)	1065	1,495,170	6.e.
e. Euros (EUR)	1066	38,446,370	6.f.
f. British pounds (GBP)	1067	3,076,143	6.g.
g. Hong Kong dollars (HKD)	1068	184,676	6.h.
h. Indian rupee (INR)	1069	542,123	6.i.
i. Japanese yen (JPY)	1070	670,825	6.j.
j. New Zealand dollars (NZD)	1109	9,969	6.k.
k. Swedish krona (SEK)	1071	56,698	6.l.
l. United States dollars (USD)	1072	84,576,123	6.m.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	129,807,405	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	3,020,137	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	4,032	8.a.
b. Debt underwriting activity	1076	191,277	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	195,310	8.c.

Section 9 - Trading Volume	GSIB	Amount	
a. Trading volume of securities issued by other public sector entities, excluding intragroup transactions	2123	2,431,722	9.a.
b. Trading volume of other fixed income securities, excluding intragroup transactions	2124	490,146	9.b.
c. Trading volume fixed income sub-indicator (sum of items 9.a and 9.b)	2125	2,921,868	9.c.
d. Trading volume of listed equities, excluding intragroup transactions	2126	281,741	9.d.
e. Trading volume of all other securities, excluding intragroup transactions	2127	325	9.e.
f. Trading volume equities and other securities sub-indicator (sum of items 9.d and 9.e)	2128	282,066	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	28,551,825	10.a.
b. OTC derivatives settled bilaterally	1905	13,093,657	10.b.
c. Notional amount of over-the-counter (OTC) derivatives indicator, including insurance subsidiaries (sum of items 10.a and 10.b)	1227	41,645,482	10.c.

Section 11 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	106,515	10.a.
b. Available-for-sale securities (AFS)	1082	25,312	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	89,820	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	11,989	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	30,018	10.e.

Section 12 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator, including insurance subsidiaries	1229	26,218	11.a.

Cross-Jurisdictional Activity Indicators

Section 13 - Cross-Jurisdictional Claims	GSIB	Amount	
a. Total foreign claims on an ultimate risk basis	1087	651,519	13.a.
b. Foreign derivative claims on an ultimate risk basis	1146	285,471	13.b.
c. Cross-jurisdictional claims indicator (sum of items 13.a and 13.b)	2130	936,990	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	451,603	14.a.
b. Foreign derivative liabilities on an immediate risk basis	1149	265,621	14.b.
c. Cross-jurisdictional liabilities indicator (sum of items 14.a and 14.b)	1148	717,225	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	458,005	21.e.
f. Foreign derivatives claims on an ultimate risk basis (considering SRM as a single jurisdiction)	1281	225,762	21.f.
g. Foreign liabilities on an immediate risk basis, including derivatives (considering SRM as a single jurisdiction)	1282	559,790	21.g.

Section 22 - Ancillary Indicators