

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	2014-12-31	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	1,000,000	1.b.(1)
(2) Accounting standard	1008	IFRS	1.b.(2)
(3) Date of public disclosure (yyyy-mm-dd)	1009	2015-03-20	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	<a href="https://www.deutsche-bank.de/ir/en/content/reports_2014.htm">https://www.deutsche-bank.de/ir/en/content/reports_2014.htm</a>	1.b.(5)

## Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Counterparty exposure of derivatives contracts	1012	122,145	2.a.
b. Gross value of securities financing transactions (SFTs)	1013	163,289	2.b.
c. Counterparty exposure of SFTs	1014	13,853	2.c.
d. Other assets	1015	866,437	2.d.
(1) Securities received in SFTs that are recognised as assets	1016	0	2.d.(1)
e. Total on-balance-sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))	1017	1,165,725	2.e.
f. Potential future exposure of derivative contracts	1018	227,352	2.f.
g. Notional amount of off-balance-sheet items with a 0% credit conversion factor	1019	44,031	2.g.
(1) Unconditionally cancellable credit card commitments	1020	2,751	2.g.(1)
(2) Other unconditionally cancellable commitments	1021	41,280	2.g.(2)
h. Notional amount of off-balance-sheet items with a 20% credit conversion factor	1022	51,516	2.h.
i. Notional amount of off-balance-sheet items with a 50% credit conversion factor	1023	137,294	2.i.
j. Notional amount of off-balance-sheet items with a 100% credit conversion factor	1024	43,843	2.j.
k. Total off-balance-sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))	1025	464,408	2.k.
l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:			
(1) On-balance-sheet assets	1026	49,198	2.l.(1)
(2) Potential future exposure of derivatives contracts	1027	17	2.l.(2)
(3) Unconditionally cancellable commitments	1028	0	2.l.(3)
(4) Other off-balance-sheet commitments	1029	569	2.l.(4)
(5) Investment value in the consolidated entities	1030	2,026	2.l.(5)
m. Regulatory adjustments	1031	18,554	2.m.
n. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m)	1032	1,659,337	2.n.

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	32,669	3.a.
(1) Certificates of deposit	1034	30	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	7,409	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	4,871	3.c.(1)
(2) Senior unsecured debt securities	1037	26,557	3.c.(2)
(3) Subordinated debt securities	1038	17	3.c.(3)
(4) Commercial paper	1039	99	3.c.(4)
(5) Equity securities	1040	5,193	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	19	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	113,065	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	12,968	3.e.(1)
(2) Potential future exposure	1044	53,784	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	256,613	3.f.

Section 4 - Intra-Financial System Liabilities	GSIB	Amount	
a. Deposits due to depository institutions	1046	36,407	4.a.
b. Deposits due to non-depository financial institutions	1047	53,020	4.b.
c. Unused portion of committed lines obtained from other financial institutions	1048	0	4.c.
d. Net negative current exposure of securities financing transactions with other financial institutions	1049	46,806	4.d.
e. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	10,928	4.e.(1)
(2) Potential future exposure	1051	45,506	4.e.(2)
f. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))	1052	192,668	4.f.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	23,719	5.a.
b. Senior unsecured debt securities	1054	125,773	5.b.
c. Subordinated debt securities	1055	17,481	5.c.
d. Commercial paper	1056	11,669	5.d.
e. Certificates of deposit	1057	11,814	5.e.
f. Common equity	1058	34,468	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	4,619	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	229,542	5.h.

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## Substitutability/Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in specified currency	GSIB	Amount	
a. Australian dollars	AUD	AUD 89,054	1061	60,548	6.a.
b. Brazilian real	BRL	BRL 777,174	1062	249,290	6.b.
c. Canadian dollars	CAD	CAD 115,618	1063	78,925	6.c.
d. Swiss francs	CHF	CHF 82,951	1064	68,297	6.d.
e. Chinese yuan	CNY	CNY 2,290,786	1065	280,367	6.e.
f. Euros	EUR	EUR 60,855,397	1066	60,855,397	6.f.
g. British pounds	GBP	GBP 2,729,617	1067	3,387,619	6.g.
h. Hong Kong dollars	HKD	HKD 1,918,104	1068	186,480	6.h.
i. Indian rupee	INR	INR 33,265,612	1069	410,983	6.i.
j. Japanese yen	JPY	JPY 119,103,448	1070	849,316	6.j.
k. Swedish krona	SEK	SEK 1,426,001	1071	156,788	6.k.
l. United States dollars	USD	USD 91,402,064	1072	68,911,722	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)			1073	135,495,732	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	2,203,826	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	41,000	8.a.
b. Debt underwriting activity	1076	239,100	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	280,100	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	22,101,842	9.a.
b. OTC derivatives settled bilaterally	1079	25,169,318	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	47,271,160	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	170,770	10.a.
b. Available-for-sale securities (AFS)	1082	54,650	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	125,357	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	29,867	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	70,196	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	28,481	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	826,031	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	749,560	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	344,231	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	153,857	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	559,186	13.c.

## Ancillary Data