

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	2015-12-31	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	2016-04-28	1.b.(3)
(4) Language of public disclosure	1010	English	1.b.(4)
(5) Web address of public disclosure	1011	<a href="https://www.db.com/ir/en/regulatory-reporting.htm">https://www.db.com/ir/en/regulatory-reporting.htm</a>	1.b.(5)

## Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	58,553	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	30,269	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	166,413	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	147,848	2.b.(1)
(2) Counterparty exposure of SFTs	1014	15,897	2.b.(2)
c. Other assets	1015	883,607	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	45,977	2.d.(1)
(2) Items subject to a 20% CCF	1022	73,877	2.d.(2)
(3) Items subject to a 50% CCF	1023	136,536	2.d.(3)
(4) Items subject to a 100% CCF	1024	21,658	2.d.(4)
e. Regulatory adjustments	1031		2.e.
f. Total exposures indicator (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	1,411,887	2.f.

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	39,761	3.a.
(1) Certificates of deposit	1034	91	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	8,239	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	3,382	3.c.(1)
(2) Senior unsecured debt securities	1037	47,641	3.c.(2)
(3) Subordinated debt securities	1038	7	3.c.(3)
(4) Commercial paper	1039	20	3.c.(4)
(5) Equity securities	1040	5,100	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	8	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1042	83,831	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	8,856	3.e.(1)
(2) Potential future exposure	1044	40,693	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	237,522	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	1046	55,612	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	61,140	4.a.(2)
(3) Loans obtained from other financial institutions	1105	38,443	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions	1048	0	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions	1049	30,315	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	6,783	4.d.(1)
(2) Potential future exposure	1051	38,652	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	230,945	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities	1053	22,012	5.a.
b. Senior unsecured debt securities	1054	161,548	5.b.
c. Subordinated debt securities	1055	15,234	5.c.
d. Commercial paper	1056	9,327	5.d.
e. Certificates of deposit	1057	10,430	5.e.
f. Common equity	1058	31,067	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	4,627	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	254,245	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	53,218	6.a.
b. Brazilian real (BRL)	1062	315,433	6.b.
c. Canadian dollars (CAD)	1063	378,182	6.c.
d. Swiss francs (CHF)	1064	86,275	6.d.
e. Chinese yuan (CNY)	1065	358,282	6.e.
f. Euros (EUR)	1066	36,858,710	6.f.
g. British pounds (GBP)	1067	2,874,150	6.g.
h. Hong Kong dollars (HKD)	1068	230,733	6.h.
i. Indian rupee (INR)	1069	520,243	6.i.
j. Japanese yen (JPY)	1070	813,738	6.j.
k. Swedish krona (SEK)	1071	92,744	6.k.
l. United States dollars (USD)	1072	69,524,448	6.l.
m. Payments activity indicator (sum of items 6.a through 6.l)	1073	112,106,156	6.m.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	3,281,277	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	37,947	8.a.
b. Debt underwriting activity	1076	248,251	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	286,198	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	15,318,406	9.a.
b. OTC derivatives settled bilaterally	1079	20,128,354	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	35,446,760	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	176,213	10.a.
b. Available-for-sale securities (AFS)	1082	83,331	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	107,664	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	27,871	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	124,009	10.e.

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs)	1086	29,160	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	821,771	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	714,053	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	279,455	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	176,502	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	611,100	13.c.

## Ancillary Data