

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	2018-12-31	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	2019-05-03	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	2019-04-26	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	35 261	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	17 578	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	130 816	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	90 938	2.b.(1)
(2) Counterparty exposure of SFTs	1014	12 376	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	900 033	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	51 172	2.d.(1)
(2) Items subject to a 20% CCF	1022	79 196	2.d.(2)
(3) Items subject to a 50% CCF	1023	141 880	2.d.(3)
(4) Items subject to a 100% CCF	1024	7 423	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	13 396	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	1 286 322,14	2.f.

## Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions			
(1) Certificates of deposit	1033	36 722	3.a.
(2) Certificates of deposit	1034	8	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
(1) Unused portion of committed lines extended to other financial institutions	1035	5 803	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	729	3.c.(1)
(2) Senior unsecured debt securities	1037	19 511	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	6 292	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	727	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
(1) Net positive current exposure of securities financing transactions with other financial institutions	1213	45 945	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	9 033	3.e.(1)
(2) Potential future exposure	1044	54 556	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))			
(1) 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	177 865	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	33 932	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	45 680	4.a.(2)
(3) Loans obtained from other financial institutions	1105	16 772	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions			
(1) 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			
(1) Net negative current exposure of securities financing transactions with other financial institutions	1214	42 313	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	11 019	4.d.(1)
(2) Potential future exposure	1051	49 313	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
(1) Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	199 029	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
(1) Secured debt securities	1053	21 659	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	1054	93 192	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	1055	9 885	5.c.
d. Commercial paper			
(1) Commercial paper	1056	2 752	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	1057	1 963	5.e.
f. Common equity			
(1) Common equity	1058	14 396	5.f.
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.			
(1) Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	4 675	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)			
(1) Securities outstanding indicator (sum of items 5.a through 5.g)	1060	148 522	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	80 194	6.a.
b. Brazilian real (BRL)	1062	203 578	6.b.
c. Canadian dollars (CAD)	1063	326 459	6.c.
d. Swiss francs (CHF)	1064	249 572	6.d.
e. Chinese yuan (CNY)	1065	478 081	6.e.
f. Euros (EUR)	1066	37 330 349	6.f.
g. British pounds (GBP)	1067	2 677 556	6.g.
h. Hong Kong dollars (HKD)	1068	210 985	6.h.
i. Indian rupee (INR)	1069	871 379	6.i.
j. Japanese yen (JPY)	1070	731 922	6.j.
k. Mexican pesos (MXN)	1108	47 608	6.k.
l. Swedish krona (SEK)	1071	98 320	6.l.
m. United States dollars (USD)	1072	34 375 356	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	77 681 358	6.n.

  

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	2 672 508	7.a.

  

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	16 411	8.a.
b. Debt underwriting activity	1076	158 201	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	174 612	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	21 666 066	9.a.
b. OTC derivatives settled bilaterally	1079	13 566 439	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	35 232 505	9.c.

  

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	139 575	10.a.
b. Available-for-sale securities (AFS)	1082	46 070	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	70 551	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	10 144	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	104 950	10.e.

  

Section 11 - Level 3 Assets	GSIB	Amount	
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	24 020	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	649 514	12.a.

  

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	480 957	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	142 249	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	123 706	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	462 414	13.c.

**Ancillary Data**