

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	2019-12-31	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	2020-04-29	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	2020-04-29	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)

Size Indicator

Section 2 - Total Exposures	GSIB	Amount	
a. Derivatives			
(1) Counterparty exposure of derivatives contracts	1012	31,042	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	8,724	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	108,639	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	87,493	2.b.(1)
(2) Counterparty exposure of SFTs	1014	5,692	2.b.(2)
c. Other assets			
(1) Gross notional amount of off-balance sheet items	1015	833,794	2.c.
d. Items subject to a credit conversion factor (CCF)			
(1) Items subject to a 0% CCF	1019	52,940	2.d.(1)
(2) Items subject to a 20% CCF	1022	70,401	2.d.(2)
(3) Items subject to a 50% CCF	1023	148,660	2.d.(3)
(4) Items subject to a 100% CCF	1024	8,829	2.d.(4)
e. Regulatory adjustments			
(1) Regulatory adjustments	1031	9,877	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	1,177,917.45	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	30,716	3.a.
(2) Deposits due to depository institutions	1034	14	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions			
(1) Unused portion of committed lines	1035	3,955	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	958	3.c.(1)
(2) Senior unsecured debt securities	1037	15,573	3.c.(2)
(3) Subordinated debt securities	1038	1	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	2,236	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	484	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions			
(1) Net positive current exposure	1213	23,838	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	10,544	3.e.(1)
(2) Potential future exposure	1044	46,921	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	134,257	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	26,683	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	40,424	4.a.(2)
(3) Loans obtained from other financial institutions	1105	9,824	4.a.(3)
b. Unused portion of committed lines obtained from other financial institutions			
(1) Unused portion of committed lines	1048	0	4.b.
c. Net negative current exposure of securities financing transactions with other financial institutions			
(1) Net negative current exposure	1214	27,337	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	11,873	4.d.(1)
(2) Potential future exposure	1051	44,714	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))			
	1052	160,854	4.e.

Section 5 - Securities Outstanding	GSIB	Amount	
a. Secured debt securities			
(1) Secured debt securities	1053	21,482	5.a.
b. Senior unsecured debt securities			
(1) Senior unsecured debt securities	1054	85,134	5.b.
c. Subordinated debt securities			
(1) Subordinated debt securities	1055	8,947	5.c.
d. Commercial paper			
(1) Commercial paper	1056	1,585	5.d.
e. Certificates of deposit			
(1) Certificates of deposit	1057	2,224	5.e.
f. Common equity			
(1) Common equity	1058	14,297	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	4,665	5.g.
h. Securities outstanding indicator (sum of items 5.a through 5.g)			
	1060	138,333	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	96,063	6.a.
b. Brazilian real (BRL)	1062	141,602	6.b.
c. Canadian dollars (CAD)	1063	308,109	6.c.
d. Swiss francs (CHF)	1064	253,514	6.d.
e. Chinese yuan (CNY)	1065	539,316	6.e.
f. Euros (EUR)	1066	39,496,325	6.f.
g. British pounds (GBP)	1067	2,604,796	6.g.
h. Hong Kong dollars (HKD)	1068	200,755	6.h.
i. Indian rupee (INR)	1069	842,455	6.i.
j. Japanese yen (JPY)	1070	760,980	6.j.
k. Mexican pesos (MXN)	1108	44,956	6.k.
l. Swedish krona (SEK)	1071	100,776	6.l.
m. United States dollars (USD)	1072	66,930,176	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	112,319,823	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	2,967,103	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	9,918	8.a.
b. Debt underwriting activity	1076	195,268	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	205,186	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	19,016,636	9.a.
b. OTC derivatives settled bilaterally	1079	12,810,804	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	31,827,441	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	96,607	10.a.
b. Available-for-sale securities (AFS)	1082	40,477	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	66,706	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	7,244	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	63,134	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	24,076	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	653,432	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	409,181	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	123,669	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	128,902	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	414,414	13.c.

Ancillary Data