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	2017-12-31	1.a.(3)
(4) Reporting currency	1004	EUR	1.a.(4)
(5) Euro conversion rate	1005		1.a.(5)
(6) Submission date (yyyy-mm-dd)	1006	2018-04-30	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	2018-04-26	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	35,872	2.a.(1)
(2) Capped notional amount of credit derivatives	1201	16,459	2.a.(2)
(3) Potential future exposure of derivative contracts	1018	142,325	2.a.(3)
b. Securities financing transactions (SFTs)			
(1) Adjusted gross value of SFTs	1013	121,816	2.b.(1)
(2) Counterparty exposure of SFTs	1014	36,359	2.b.(2)
c. Other assets	1015	961,257	2.c.
d. Gross notional amount of off-balance sheet items			
(1) Items subject to a 0% credit conversion factor (CCF)	1019	48,372	2.d.(1)
(2) Items subject to a 20% CCF	1022	76,643	2.d.(2)
(3) Items subject to a 50% CCF	1023	130,601	2.d.(3)
(4) Items subject to a 100% CCF	1024	9,565	2.d.(4)
e. Regulatory adjustments	1031	14,232	2.e.
f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) thorough 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	1,409,118.45	2.f.

Interconnectedness Indicators

Section 3 - Intra-Financial System Assets	GSIB	Amount	
a. Funds deposited with or lent to other financial institutions	1033	36,346	3.a.
(1) Certificates of deposit	1034	26	3.a.(1)
b. Unused portion of committed lines extended to other financial institutions	1035	6,283	3.b.
c. Holdings of securities issued by other financial institutions:			
(1) Secured debt securities	1036	1,932	3.c.(1)
(2) Senior unsecured debt securities	1037	24,831	3.c.(2)
(3) Subordinated debt securities	1038	0	3.c.(3)
(4) Commercial paper	1039	0	3.c.(4)
(5) Equity securities	1040	10,888	3.c.(5)
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	1,865	3.c.(6)
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	77,617	3.d.
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:			
(1) Net positive fair value	1043	11,715	3.e.(1)
(2) Potential future exposure	1044	59,825	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	227,571	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	54,643	4.a.(1)
(2) Deposits due to non-depository financial institutions	1047	56,504	4.a.(2)
(3) Loans obtained from other financial institutions	1105	20,613	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	1214	71,178	4.c.
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:			
(1) Net negative fair value	1050	14,359	4.d.(1)
(2) Potential future exposure	1051	61,789	4.d.(2)
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	279,087	4.e.

Section 5 - Securities Outstanding	GSIB		
a. Secured debt securities	1053	22,169	5.a.
b. Senior unsecured debt securities	1054	96,515	5.b.
c. Subordinated debt securities	1055	12,723	5.c.
d. Commercial paper	1056	5,274	5.d.
e. Certificates of deposit	1057	4,759	5.e.
f. Common equity	1058	32,815	5.f.
g. 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)	1060	178,930	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	67,321	6.a.
b. Brazilian real (BRL)	1062	336,077	6.b.
c. Canadian dollars (CAD)	1063	272,096	6.c.
d. Swiss francs (CHF)	1064	142,595	6.d.
e. Chinese yuan (CNY)	1065	378,732	6.e.
f. Euros (EUR)	1066	45,400,198	6.f.
g. British pounds (GBP)	1067	2,381,288	6.g.
h. Hong Kong dollars (HKD)	1068	212,266	6.h.
i. Indian rupee (INR)	1069	842,357	6.i.
j. Japanese yen (JPY)	1070	729,010	6.j.
k. Mexican pesos (MXN)	1108	45,334	6.k.
l. Swedish krona (SEK)	1071	103,304	6.l.
m. United States dollars (USD)	1072	45,182,863	6.m.
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	96,093,441	6.n.

Section 7 - Assets Under Custody	GSIB	Amount	
a. Assets under custody indicator	1074	3,118,809	7.a.

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount	
a. Equity underwriting activity	1075	22,970	8.a.
b. Debt underwriting activity	1076	226,844	8.b.
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	249,814	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	28,446,351	9.a.
b. OTC derivatives settled bilaterally	1079	13,426,817	9.b.
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	41,873,168	9.c.

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount	
a. Held-for-trading securities (HFT)	1081	172,625	10.a.
b. Available-for-sale securities (AFS)	1082	46,047	10.b.
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	41,500	10.c.
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	16,112	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	161,059	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	21,186	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	695,472	12.a.

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount	
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	642,552	13.a.
(1) Any foreign liabilities to related offices included in item 13.a.	1089	245,667	13.a.(1)
b. Local liabilities in local currency (excluding derivatives activity)	1090	147,207	13.b.
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	544,092	13.c.

Ancillary Data