



Disclosures for Global Systemically Important Institutions (G-SIIs) 2017

Deutsche Bank's disclosure with regard to Global Systemically Important Institutions (G-SII's) indicators as of December 31, 2017

Article 441 of the "Regulation (EU) No 575/2013 on prudential requirements for credit institutions and investment firms" (Capital Requirements Regulation or "CRR") requires institutions identified as "global systemic important institutions" ("GSII" s) in accordance with Article 131 of the "Directive 2013/36/EU on access to the activity of credit institutions and the prudential supervision of credit institutions and investment firms" (Capital Requirements Directive 4, or "CRD 4") to disclose, on an annual basis, the values of the indicators used for determining the score of the institutions in accordance with the identification methodology referred to in that Article.

Global systemic importance is measured in terms of the impact a bank's failure can have on the global financial system and the wider economy, rather than the risk that a failure could occur.

The measurement approach of the global systemic importance is indicator-based. The indicators shall reflect the size of banks, their interconnectedness, their substitutability or financial institution infrastructure for the services they provide, their complexity and their global (cross-jurisdictional) activity.

On January 13, 2016, the European Banking Authority ("EBA") issued Revised Guidelines on the further specification of the indicators of global systemic importance and their disclosure used for determining the score of G-SII's under Article 441 CRR. On the same date, the EBA provided the Final draft Implementing Technical Standards amending the Commission Implementing Regulation (EU) No 1030/2014 on the uniform formats and date for the disclosure of the values used to identify global systemically important institutions. Moreover, the Commission Delegated Regulation (EU) 2016/1608 was provided on May 17, 2016 amending Delegated Regulation (EU) No 1222/2014 with regard to regulatory technical standards for the specification of the methodology for the identification of global systemically important institutions and for the definition of subcategories of global systemically important institutions. Further specifications are laid down in the "Instructions for the end-2017 G-SIB assessment exercise", published by the Basel Committee on Banking Supervision ("BCBS") on January 18, 2018.

The underlying methodology is outlined in the aforementioned documents. It falls under the aegis of the Financial Stability Board ("FSB") and responds to the decision by the G20 leaders to develop a methodology comprising both quantitative and qualitative indicators that can contribute to the assessment of the systemic importance of financial institutions at a global level.

The systemic importance of banks is assessed by the FSB in a global context. In the European Union, national competent authorities are responsible for identifying G-SIIs. In Germany, the Bundesanstalt für Finanzdienstleistungsaufsicht (BaFin) is responsible for this assessment as prescribed by the German Banking Act.

Deutsche Bank qualifies as a G-SII, based on the indicators as published in 2017 on its website.

The numbers as of December 31, 2017 provided below, are calculated based on the aforementioned specific instructions and thus are not directly comparable against other disclosed information. It has to be noted that the EBA respectively the BCBS instructions are based on the regulatory, not the accounting consolidation circle. In addition, calculation methods as per instructions of the EBA respectively the BCBS may lead to inconsistencies with other disclosures.

The assessment of the systemic importance of banks in a global context has been undertaken by the EBA respectively the BCBS on a regular basis.

End-2017 G-SIB Assessment Exercise

General Bank Data		
Section 1 - General Information	GSIB	Response
a. General information provided by the relevant supervisory authority:		
(1) Country code	1001	DE
(2) Bank name	1002	Deutsche
(3) Reporting date (yyyy-mm-dd)	1003	2017-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
(6) Submission date (yyyy-mm-dd)	1006	
b. General Information provided by the reporting institution:		
(1) Reporting unit	1007	1.000.000
(2) Accounting standard	1008	IFRS
(3) Date of public disclosure (yyyy-mm-dd)	1009	2018-04-26
(4) Language of public disclosure	1010	English
(5) Web address of public disclosure	1011	https://www.db.com/ir/en/regulatory-reporting.htm
Size Indicator		
Section 2 - Total Exposures	GSIB	Amount in million EUR
a. Derivatives		
(1) Counterparty exposure of derivatives contracts	1012	35.872
(2) Capped notional amount of credit derivatives	1201	16.459
(3) Potential future exposure of derivative contracts	1018	142.325
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	121.816
(2) Counterparty exposure of SFTs	1014	36.359
c. Other assets		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	48.372
(2) Items subject to a 20% CCF	1022	76.643
(3) Items subject to a 50% CCF	1023	130.601
(4) Items subject to a 100% CCF	1024	9.565
e. Regulatory adjustments		
(1) Net positive fair value	1031	14.232
(2) Potential future exposure	1032	14.232
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	1.409.118
Interconnectedness Indicators		
Section 3 - Intra-Financial System Assets	GSIB	Amount in million EUR
a. Funds deposited with or lent to other financial institutions		
(1) Certificates of deposit	1033	36.346
(2) Deposits due to depository institutions	1034	26
(3) Loans obtained from other financial institutions	1035	6.283
b. Unused portion of committed lines extended to other financial institutions		
(1) Secured debt securities	1036	1.932
(2) Senior unsecured debt securities	1037	24.831
(3) Subordinated debt securities	1038	0
(4) Commercial paper	1039	0
(5) Equity securities	1040	10.888
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	1.865
d. Net positive current exposure of securities financing transactions with other financial institutions		
(1) Net positive fair value	1213	77.617
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	11.715
(2) Potential future exposure	1044	59.825
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
Section 4 - Intra-Financial System Liabilities		
a. Funds deposited by or borrowed from other financial institutions:		
(1) Deposits due to depository institutions	1046	54.643
(2) Deposits due to non-depository financial institutions	1047	56.504
(3) Loans obtained from other financial institutions	1105	20.613
b. Unused portion of committed lines obtained from other financial institutions		
(1) Net negative fair value	1048	0
c. Net negative current exposure of securities financing transactions with other financial institutions		
(1) Net negative fair value	1214	71.178
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	14.359
(2) Potential future exposure	1051	61.789
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	279.087
Section 5 - Securities Outstanding		
a. Secured debt securities	1053	22.169
b. Senior unsecured debt securities	1054	96.515
c. Subordinated debt securities	1055	12.723
d. Commercial paper	1056	5.274
e. Certificates of deposit	1057	4.759
f. Common equity	1058	32.815
g. Preferred shares and any other forms of subordinated funding not captured in item 5.c.	1059	4.675
h. Securities outstanding indicator (sum of items 5.a through 5.g)	1060	178.930

Substitutability Financial Institution Infrastructure Indicators

Section 6 - Payments made in the reporting year (excluding intragroup payments)	GSIB	Amount in million EUR
a. Australian dollars (AUD)	1061	67.321
b. Brazilian real (BRL)	1062	336.077
c. Canadian dollars (CAD)	1063	272.096
d. Swiss francs (CHF)	1064	142.595
e. Chinese yuan (CNY)	1065	378.732
f. Euros (EUR)	1066	45.400.198
g. British pounds (GBP)	1067	2.381.288
h. Hong Kong dollars (HKD)	1068	212.266
i. Indian rupee (INR)	1069	842.357
j. Japanese yen (JPY)	1070	729.010
k. Mexican pesos (MXN)	1108	45.334
l. Swedish krona (SEK)	1071	103.304
m. United States dollars (USD)	1072	45.182.863
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	96.093.441

Section 7 - Assets Under Custody	GSIB	Amount in million EUR
a. Assets under custody indicator	1074	3.118.809

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in million EUR
a. Equity underwriting activity	1075	22.970
b. Debt underwriting activity	1076	226.844
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	249.814

Complexity indicators

Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives	GSIB	Amount in million EUR
a. OTC derivatives cleared through a central counterparty	1078	28.446.351
b. OTC derivatives settled bilaterally	1079	13.426.817
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	41.873.168

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in million EUR
a. Held-for-trading securities (HFT)	1081	172.625
b. Available-for-sale securities (AFS)	1082	46.047
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	41.500
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	16.112
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

Section 11 - Level 3 Assets	GSIB	Amount in million EUR
a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs)	1086	21.186

Cross-Jurisdictional Activity Indicators

Section 12 - Cross-Jurisdictional Claims	GSIB	Amount in million EUR
a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis)	1087	695.472

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in million EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	642.552
(1) Any foreign liabilities to related offices included in item 13.a.	1089	245.667
b. Local liabilities in local currency (excluding derivatives activity)	1090	147.207
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	544.092

