



# 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 | <a href="https://www.db.com/ir/en/regulatory-reporting.htm">https://www.db.com/ir/en/regulatory-reporting.htm</a> |

### 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   | 1043 | 11.715                |
| (2) Potential future exposure   | 1044 | 59.825                |
| 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  | 1034 | 26                    |
| b. Unused portion of committed lines extended to other financial institutions  | 1035 | 6.283                 |
| c. Holdings of securities issued by 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                      | 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  | GSIB | Amount in million EUR |
|---|------|-----------------------|
| 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                         | 1048 | 0                     |
| c. Net negative current exposure of securities financing transactions with other financial institutions | 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  | GSIB | Amount in million EUR |
|---|------|-----------------------|
| 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               |

