



# Disclosures for Global Systemically Important Institutions (G-SIIs) 2018

# Deutsche Bank's disclosure with regard to Global Systemically Important Institutions (G-SII's) indicators as of December 31, 2018

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 May 17, 2016, the Commission Implementing Regulation (EU) 2016/818 amending Implementing Regulation (EU) No 1030/2014 was published. This regulation lays down implementing technical standards with regard to the uniform formats and date for the disclosure of the values used to identify global systemically important institutions according to Regulation (EU) No 575/2013 of the European Parliament and of the Council. Moreover, the Commission Delegated Regulation (EU) 2016/1608 was also 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-2018 G-SIB assessment exercise, published by the Basel Committee on Banking Supervision ("BCBS") on January 22, 2019.

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 of December, 31 2017 as published in 2018 on its website.

The numbers as of December 31, 2018 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.

## End-2018 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	2018-12-31
(4) Reporting currency	1004	EUR
(5) Euro conversion rate	1005	1
(6) Submission date (yyyy-mm-dd)	1006	2019-05-03
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	2019-04-29
(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	35.261
(2) Capped notional amount of credit derivatives	1201	17.578
(3) Potential future exposure of derivative contracts	1018	130.816
b. Securities financing transactions (SFTs)		
(1) Adjusted gross value of SFTs	1013	90.938
(2) Counterparty exposure of SFTs	1014	12.376
c. Other assets		
(1) Items subject to a 0% credit conversion factor (CCF)	1019	51.172
(2) Items subject to a 20% CCF	1022	79.196
(3) Items subject to a 50% CCF	1023	141.880
(4) Items subject to a 100% CCF	1024	7.423
e. Regulatory adjustments		
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

## Interconnectedness Indicators

<b>Section 3 - Intra-Financial System Assets</b>	GSIB	Amount in million EUR
a. Funds deposited with or lent to other financial institutions	1033	36.722
(1) Certificates of deposit	1034	8
b. Unused portion of committed lines extended to other financial institutions	1035	5.803
c. Holdings of securities issued by other financial institutions:		
(1) Secured debt securities	1036	729
(2) Senior unsecured debt securities	1037	19.511
(3) Subordinated debt securities	1038	0
(4) Commercial paper	1039	0
(5) Equity securities	1040	6.292
(6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5)	1041	727
d. Net positive current exposure of securities financing transactions with other financial institutions	1213	45.945
e. Over-the-counter derivatives with other financial institutions that have a net positive fair value:		
(1) Net positive fair value	1043	9.033
(2) Potential future exposure	1044	54.556
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	177.865

<b>Section 4 - Intra-Financial System Liabilities</b>	GSIB	Amount in million EUR
a. Funds deposited by or borrowed from other financial institutions:		
(1) Deposits due to depository institutions	1046	33.932
(2) Deposits due to non-depository financial institutions	1047	45.680
(3) Loans obtained from other financial institutions	1105	16.772
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	42.313
d. Over-the-counter derivatives with other financial institutions that have a net negative fair value:		
(1) Net negative fair value	1050	11.019
(2) Potential future exposure	1051	49.313
e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2))	1052	199.029

<b>Section 5 - Securities Outstanding</b>	GSIB	Amount in million EUR
a. Secured debt securities	1053	21.659
b. Senior unsecured debt securities	1054	93.192
c. Subordinated debt securities	1055	9.885
d. Commercial paper	1056	2.752
e. Certificates of deposit	1057	1.963
f. Common equity	1058	14.396
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	148.522

## 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	80.194
b. Brazilian real (BRL)	1062	203.578
c. Canadian dollars (CAD)	1063	326.459
d. Swiss francs (CHF)	1064	249.572
e. Chinese yuan (CNY)	1065	478.081
f. Euros (EUR)	1066	37.330.349
g. British pounds (GBP)	1067	2.677.556
h. Hong Kong dollars (HKD)	1068	210.985
i. Indian rupee (INR)	1069	871.379
j. Japanese yen (JPY)	1070	731.922
k. Mexican pesos (MXN)	1108	47.608
l. Swedish krona (SEK)	1071	98.320
m. United States dollars (USD)	1072	34.375.356
n. Payments activity indicator (sum of items 6.a through 6.m)	1073	77.681.358

Section 7 - Assets Under Custody	GSIB	Amount in million EUR
a. Assets under custody indicator	1074	2.672.508

Section 8 - Underwritten Transactions in Debt and Equity Markets	GSIB	Amount in million EUR
a. Equity underwriting activity	1075	16.411
b. Debt underwriting activity	1076	158.201
c. Underwriting activity indicator (sum of items 8.a and 8.b)	1077	174.612

## 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	21.666.066
b. OTC derivatives settled bilaterally	1079	13.566.439
c. OTC derivatives indicator (sum of items 9.a and 9.b)	1080	35.232.505

Section 10 - Trading and Available-for-Sale Securities	GSIB	Amount in million EUR
a. Held-for-trading securities (HFT)	1081	139.575
b. Available-for-sale securities (AFS)	1082	46.070
c. Trading and AFS securities that meet the definition of Level 1 assets	1083	70.551
d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts	1084	10.144
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

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	24.020

## 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	649.514

Section 13 - Cross-Jurisdictional Liabilities	GSIB	Amount in million EUR
a. Foreign liabilities (excluding derivatives and local liabilities in local currency)	1088	480.957
(1) Any foreign liabilities to related offices included in item 13.a.	1089	142.249
b. Local liabilities in local currency (excluding derivatives activity)	1090	123.706
c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1))	1091	462.414

Note: Value for line item "GSIB 1088: a. Foreign liabilities (excluding derivatives and local liabilities in local currency)" has been updated after first publication on April 29th, 2019. The respective calculation result in line 1091 has also been updated.

