

# Disclosures for Global Systemically Important Banks (G-SIBs) 2013

*Passion to Perform*



## **Deutsche Bank provides disclosure for global systemically important banks (G-SIBs) indicators as of 31 December 2013**

Deutsche Bank (XETRA: DBKGn.DE / NYSE: DB) announced today that it has provided data disclosure for global systemically important banks (G-SIBs) indicators as of 31 December 2013.

The Basel Committee on Banking Supervision (BCBS) assesses the systemic importance of banks in a global context.

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, the lack of readily available substitutes or financial institution infrastructure for the services they provide, their global (cross-jurisdictional) activity and their complexity.

The methodology is outlined in the July 2013 document entitled "*Global systemically important banks: updated assessment methodology and the higher loss absorbency requirement*"<sup>1</sup>. It falls under the aegis of the Financial Stability Board 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 indicators provided below are calculated based on specific instructions by the BCBS and thus are not directly comparable against other disclosed information.

It has to be noted that BCBS instructions are based on the regulatory, not the accounting consolidation circle. In addition, calculation methods as per instructions of BCBS may lead to inconsistencies with other disclosures. For example the exposure measure here used is based on the Basel 3 definitions used for the Quantitative Impact Study as of December 2012, which have been updated in the meantime; the January 2014 BCBS rules have not been reflected in this exercise.

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

Regarding our current CRD4 leverage exposure and the January 2014 BCBS rules impact please refer to our 1Q2014 results presentation.

<sup>1</sup> The document is available at [www.bis.org/publ/bcbs255.htm](http://www.bis.org/publ/bcbs255.htm)

Bank Name:

Deutsche Bank Group

## General Bank Data

| Section 1: General Information                                | Response  |         |
|---|---|---------|
| a. General information provided by the national supervisor:   |   |         |
| (1) Country code  | DE  | 1.a.(1) |
| (2) Bank name   | Deutsche Bank Group   | 1.a.(2) |
| (3) Submission date (yyyy-mm-dd)                              |   | 1.a.(3) |
| b. General Information provided by the reporting institution: |   |         |
| (1) Reporting date (yyyy-mm-dd)                               | 2013-12-31  | 1.b.(1) |
| (2) Reporting currency  | EUR   | 1.b.(2) |
| (3) Euro conversion rate                                      | 1   | 1.b.(3) |
| (4) Reporting unit  | 1.000.000   | 1.b.(4) |
| (5) Accounting standard                                       | IFRS  | 1.b.(5) |
| (6) Location of public disclosure                             | <a href="https://www.deutsche-bank.de/ir/en/content/reports_2013.htm">https://www.deutsche-bank.de/ir/en/content/reports_2013.htm</a> | 1.b.(6) |

## Size Indicator

| Section 2: Total Exposures  | Amount in million EUR |         |
|---|-----------------------|---------|
| a. Counterparty exposure of derivatives contracts (method 1)  | 108.438               | 2.a.    |
| b. Gross value of securities financing transactions (SFTs)  | 261.242               | 2.b.    |
| c. Counterparty exposure of SFTs  | 19.731                | 2.c.    |
| d. Other assets   | 829.833               | 2.d.    |
| (1) Securities received in SFTs that are recognised as assets   | 0                     | 2.d.(1) |
| e. Total on-balance sheet items (sum of items 2.a, 2.b, 2.c, and 2.d, minus 2.d.(1))  | 1.219.244             | 2.e.    |
| f. Potential future exposure of derivative contracts (method 1)   | 266.349               | 2.f.    |
| g. Notional amount of off-balance sheet items with a 0% CCF   | 94.257                | 2.g.    |
| (1) Unconditionally cancellable credit card commitments   | 6.785                 | 2.g.(1) |
| (2) Other unconditionally cancellable commitments   | 50.835                | 2.g.(2) |
| h. Notional amount of off-balance sheet items with a 20% CCF  | 12.865                | 2.h.    |
| i. Notional amount of off-balance sheet items with a 50% CCF  | 124.161               | 2.i.    |
| j. Notional amount of off-balance sheet items with a 100% CCF   | 42.433                | 2.j.    |
| k. Total off-balance sheet items (sum of items 2.f, 2.g, and 2.h through 2.j, minus 0.9 times the sum of items 2.g.(1) and 2.g.(2))                     | 488.206               | 2.k.    |
| l. Entities consolidated for accounting purposes but not for risk-based regulatory purposes:  |                       |         |
| (1) On-balance sheet assets   | 58.878                | 2.l.(1) |
| (2) Potential future exposure of derivatives contracts  | 2.180                 | 2.l.(2) |
| (3) Unconditionally cancellable commitments   | 0                     | 2.l.(3) |
| (4) Other off-balance sheet commitments   | 18                    | 2.l.(4) |
| (5) Investment value in the consolidated entities   | 1.834                 | 2.l.(5) |
| m. Regulatory adjustments   | 18.943                | 2.m.    |
| o. Total exposures indicator (sum of items 2.e, 2.k, 2.l.(1), 2.l.(2), 0.1 times 2.l.(3), 2.l.(4), minus the sum of items 2.l.(5) and 2.m) <sup>1</sup> | 1.747.748             | 2.o.    |

## Interconnectedness Indicators

| Section 3: Intra-Financial System Assets   |         | Amount in million EUR |  |
|--|---------|-----------------------|--|
| a. Funds deposited with or lent to other financial institutions  | 38.096  | 3.a.                  |  |
| (1) Certificates of deposit  | 80      | 3.a.(1)               |  |
| b. Undrawn committed lines extended to other financial institutions  | 6.264   | 3.b.                  |  |
| c. Holdings of securities issued by other financial institutions:  |         |                       |  |
| (1) Secured debt securities  | 204     | 3.c.(1)               |  |
| (2) Senior unsecured debt securities   | 10.145  | 3.c.(2)               |  |
| (3) Subordinated debt securities   | 166     | 3.c.(3)               |  |
| (4) Commercial paper   | 33      | 3.c.(4)               |  |
| (5) Stock (including par and surplus of common and preferred shares)   | 4.645   | 3.c.(5)               |  |
| (6) Offsetting short positions in relation to the specific stock holdings included in item 3.c.(5)                           | 145     | 3.c.(6)               |  |
| d. Net positive current exposure of securities financing transactions with other financial institutions                      | 165.435 | 3.d.                  |  |
| e. Over-the-counter (OTC) derivatives with other financial institutions that have a net positive fair value:                 |         |                       |  |
| (1) Net positive fair value (include collateral held if it is within the master netting agreement)                           | 14.688  | 3.e.(1)               |  |
| (2) Potential future exposure  | 63.576  | 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)) | 303.108 | 3.f.                  |  |

| Section 4: Intra-Financial System Liabilities   |         | Amount in million EUR |  |
|---|---------|-----------------------|--|
| a. Deposits due to depository institutions  | 41.415  | 4.a.                  |  |
| b. Deposits due to non-depository financial institutions  | 63.959  | 4.b.                  |  |
| c. Undrawn committed lines obtained from other financial institutions                                   | 0       | 4.c.                  |  |
| d. Net negative current exposure of securities financing transactions with other financial institutions | 75.871  | 4.d.                  |  |
| e. OTC derivatives with other financial institutions that have a net negative fair value:               |         |                       |  |
| (1) Net negative fair value (include collateral provided if it is within the master netting agreement)  | 12.152  | 4.e.(1)               |  |
| (2) Potential future exposure   | 56.265  | 4.e.(2)               |  |
| g. Intra-financial system liabilities indicator (sum of items 4.a through 4.e.(2))                      | 249.662 | 4.g.                  |  |

| Section 5: Securities Outstanding   |         | Amount in million EUR |  |
|---|---------|-----------------------|--|
| a. Secured debt securities  | 11.037  | 5.a.                  |  |
| b. Senior unsecured debt securities   | 94.917  | 5.b.                  |  |
| c. Subordinated debt securities   | 22.342  | 5.c.                  |  |
| d. Commercial paper   | 10.400  | 5.d.                  |  |
| e. Certificates of deposit  | 24.500  | 5.e.                  |  |
| f. Common equity  | 35.356  | 5.f.                  |  |
| g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. | 0       | 5.g.                  |  |
| i. Securities outstanding indicator (sum of items 5.a through 5.g)                        | 198.552 | 5.i.                  |  |

**Substitutability/Financial Institution Infrastructure Indicators**

| <b>Section 6: Payments made in the reporting year<br/>(excluding intragroup payments)</b> | <b>Reported in</b> | <b>Amount in millions of the<br/>specified currency</b> | <b>Amount in million EUR</b> |      |
|---|--------------------|---|------------------------------|------|
| a. Australian dollars   | AUD                | AUD 76.136  | 55.515                       | 6.a. |
| b. Brazilian real   | BRL                | BRL 1.363.650   | 478.181                      | 6.b. |
| c. Canadian dollars   | CAD                | CAD 94.525  | 69.146                       | 6.c. |
| d. Swiss francs   | CHF                | CHF 246.364   | 200.133                      | 6.d. |
| e. Chinese yuan   | CNY                | CNY 2.420.665   | 296.569                      | 6.e. |
| f. Euros  | EUR                | EUR 65.039.888  | 65.039.888                   | 6.f. |
| g. British pounds   | GBP                | GBP 3.202.565   | 3.771.793                    | 6.g. |
| h. Hong Kong dollars  | HKD                | HKD 1.646.769   | 159.916                      | 6.h. |
| i. Indian rupee   | INR                | INR 30.398.947  | 392.506                      | 6.i. |
| j. Japanese yen   | JPY                | JPY 135.463.447   | 1.047.031                    | 6.j. |
| k. Swedish krona  | SEK                | SEK 1.114.945   | 128.924                      | 6.k. |
| l. United States dollars  | USD                | USD 123.803.221   | 93.252.829                   | 6.l. |
| n. Payments activity indicator (sum of items 6.a through 6.l)                             |                    |   | 164.892.430                  | 6.n. |

| <b>Section 7: Assets Under Custody</b> | <b>Amount in million EUR</b> |      |
|--|------------------------------|------|
| a. Assets under custody indicator      | 3.114.660                    | 7.a. |

| <b>Section 8: Underwritten Transactions in Debt and Equity Markets</b>     | <b>Amount in million EUR</b> |      |
|--|------------------------------|------|
| a. Equity underwriting activity  | 33.109                       | 8.a. |
| b. Debt underwriting activity  | 286.403                      | 8.b. |
| c. Underwriting activity indicator (sum of items 8.a and 8.b) <sup>2</sup> | 319.512                      | 8.c. |

**Complexity indicators**

| <b>Section 9: Notional Amount of Over-the-Counter (OTC) Derivatives</b> | <b>Amount in million EUR</b> |      |
|---|------------------------------|------|
| a. OTC derivatives cleared through a central counterparty               | 24.821.017                   | 9.a. |
| b. OTC derivatives settled bilaterally                                  | 24.757.989                   | 9.b. |
| c. OTC derivatives indicator (sum of items 9.a and 9.b)                 | 49.579.006                   | 9.c. |

| <b>Section 10: Trading and Available-for-Sale Securities</b>  | <b>Amount in million EUR</b> |       |
|---|------------------------------|-------|
| a. Held-for-trading securities (HFT)  | 186.681                      | 10.a. |
| b. Available-for-sale securities (AFS)  | 42.666                       | 10.b. |
| c. Trading and AFS securities that meet the definition of Level 1 assets  | 74.299                       | 10.c. |
| d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts                           | 24.916                       | 10.d. |
| f. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) <sup>3</sup> | 130.132                      | 10.f. |

| <b>Section 11: Level 3 Assets</b> | <b>Amount in million EUR</b> |       |
|-----------------------------------|------------------------------|-------|
| a. Level 3 assets indicator       | 27.384                       | 11.a. |

## Cross-Jurisdictional Activity Indicators

| Section 12: Cross-Jurisdictional Claims  |  | Amount in million EUR |          |
|--|--|-----------------------|----------|
| a. Foreign claims on an ultimate risk basis (excluding derivatives activity)               |  | 762.580               | 12.a.    |
| c. Cross-jurisdictional claims indicator (item 12.a)                                       |  | 762.580               | 12.c.    |
| Section 13: Cross-Jurisdictional Liabilities   |  | Amount in million EUR |          |
| a. Foreign liabilities (excluding derivatives and local liabilities in local currency)     |  | 663.133               | 13.a.    |
| (1) Any foreign liabilities to related offices included in item 13.a.                      |  | 269.953               | 13.a.(1) |
| b. Local liabilities in local currency (excluding derivatives activity)                    |  | 281.024               | 13.b.    |
| d. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1)) |  | 674.205               | 13.d.    |

## Additional Indicators

<sup>1</sup> As per BCBS definition Dec 2012. Based on CRD4 and January 2014 Basel rules please see the current leverage exposure data in our 1Q2014 analyst presentation

<sup>2</sup> Underwriting activity has been derived from an industry standard information platform

<sup>3</sup> After offsetting of trading and available-for-sale securities that meet the definition of Level 1 and Level 2 (after haircuts) assets, as per BCBS definition

