



Release

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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"¹. 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.

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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.

Global systemically important banks (G-SIBs) indicators

In € m		
Category	Individual Indicator	31.12.2013
Cross-jurisdictional activity	Cross-jurisdictional claims	762,580
	Cross-jurisdictional liabilities	674,205
Size	Total exposures as defined for use in the Basel III leverage ratio ²	1,747,748
Interconnectedness	Intra-financial system assets	303,108
	Intra-financial system liabilities	249,662
	Securities outstanding	198,552
Substitutability/financial institution infrastructure	Assets under custody	3,114,660
	Payments activity	164,892,430
	Underwritten transactions in debt and equity markets ³	319,512
Complexity	Notional amount of over-the-counter (OTC) derivatives	49,579,006
	Level 3 assets	27,384
	Trading and available-for-sale securities ⁴	130,132

¹ The document is available at www.bis.org/publ/bcbs255.htm

² 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.

³ Underwriting activity has been derived from an industry standard information platform.

⁴ 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

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This release contains forward-looking statements. Forward-looking statements are statements that are not historical facts; they include statements about our beliefs and expectations and the assumptions underlying them. These statements are based on plans, estimates and projections as they are currently available to the management of Deutsche Bank. Forward-looking statements therefore speak only as of the date they are made, and we undertake no obligation to update publicly any of them in light of new information or future events.

By their very nature, forward-looking statements involve risks and uncertainties. A number of important factors could therefore cause actual results to differ materially from those contained in any forward-looking statement. Such factors include the conditions in the financial markets in Germany, in Europe, in the United States and elsewhere from which we derive a substantial portion of our revenues and in which we hold a substantial portion of our assets, the development of asset prices and market volatility, potential defaults of borrowers or trading counterparties, the implementation of our strategic initiatives, the reliability of our risk management policies, procedures and methods, and other risks referenced in our filings with the U.S. Securities and Exchange Commission. Such factors are described in detail in our SEC Form 20-F of 20 March 2014 under the heading "Risk Factors". Copies of this document are readily available upon request or can be downloaded from www.deutsche-bank.com/ir.