

# 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

Section 6: Payments made in the reporting year (excluding intragroup payments)	Reported in	Amount in millions of the specified currency	Amount in million EUR	
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.

Section 7: Assets Under Custody	Amount in million EUR	
a. Assets under custody indicator	3.114.660	7.a.

Section 8: Underwritten Transactions in Debt and Equity Markets	Amount in million EUR	
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

Section 9: Notional Amount of Over-the-Counter (OTC) Derivatives	Amount in million EUR	
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.

Section 10: Trading and Available-for-Sale Securities	Amount in million EUR	
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.

Section 11: Level 3 Assets	Amount in million EUR	
a. Level 3 assets indicator	27.384	11.a.

## Cross-Jurisdictional Activity Indicators

<b>Section 12: Cross-Jurisdictional Claims</b>		<b>Amount in million EUR</b>	
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.
<b>Section 13: Cross-Jurisdictional Liabilities</b>		<b>Amount in million EUR</b>	
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

