



2021 EU-wide Transparency Exercise

Bank Name	DEUTSCHE BANK AKTIENGESELLSCHAFT
LEI Code	7LTFWZYICNSX8D621K86
Country Code	DE

The information on Collateral valuation - loans and advances applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above, therefore this bank is not required to report it to the EBA.

2021 EU-wide Transparency Exercise

Key Metrics

DEUTSCHE BANK AKTIENGESELLSCHAFT

(mln EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	CORE CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	43,089	44,885	45,294	45,476	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	43,030	44,831	45,264	45,447	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	49,937	51,734	52,142	53,595	C 01.00 (r015,c010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition	49,879	51,679	52,113	53,565	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	57,166	58,677	60,147	61,128	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	57,108	58,623	60,118	61,099	C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	324,548	328,951	329,819	344,945	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	324,548	328,951	329,819	344,945	C 02.00 (r010,c010) - C 05.01 (r440,c040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	13.28%	13.64%	13.73%	13.18%	CA3 {1}	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	13.26%	13.63%	13.72%	13.18%	(C 01.00 (r020,c010) - C 05.01 (r440,c010)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	15.39%	15.73%	15.81%	15.54%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	15.37%	15.71%	15.80%	15.53%	(C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	17.61%	17.84%	18.24%	17.72%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	17.60%	17.82%	18.23%	17.71%	(C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	1,100,745	1,078,268	1,105,116	1,100,461	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	4.54%	4.80%	4.72%	4.87%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



2021 EU-wide Transparency Exercise

Leverage ratio

DEUTSCHE BANK AKTIENGESELLSCHAFT

(mln EUR, %)

		As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	49,937	51,734	52,142	53,595	C 47.00 (r320,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
A.2	Tier 1 capital - fully phased-in definition	48,779	50,579	51,013	52,465	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	1,100,745	1,078,268	1,105,116	1,100,461	C 47.00 (r300,c010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	1,100,686	1,078,213	1,105,087	1,100,432	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.5%	4.8%	4.7%	4.9%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.4%	4.7%	4.6%	4.8%	[A.2]/[B.2]	

		(mB EUR, %)						
		As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION	
OWN FUNDS	A	OWN FUNDS	57,166	56,677	60,147	61,128	C 01.00 (0101,010)	Articles 4(1)(b) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	43,089	44,885	45,294	45,476	C 01.00 (0102,010)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	45,794	45,890	45,657	45,723	C 01.00 (0103,010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	9,117	10,037	10,749	11,419	C 01.00 (0130,010)	Articles 36(1) point (c), 36(2) and 36 (1) point (a) and (f) of CRR
	A.1.3	Accumulated other comprehensive income	-538	-1,118	-693	-954	C 01.00 (0180,010)	Articles 4(1)(b), 26(1) point (d) and 36 (1) point (f) of CRR
	A.1.4	Other Reserves	0	0	0	0	C 01.00 (0200,010)	Articles 4(1)(b) and 36(1) point (a) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (0210,010)	Articles 4(1)(b), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	818	805	825	890	C 01.00 (0230,010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-1,738	-1,542	-1,882	-1,799	C 01.00 (0250,010)	Articles 32 to 35 and 36 (1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-6,197	-4,635	-4,751	-4,714	C 01.00 (0300,010) + C 01.00 (0340,010)	Articles 4(1)(b), 36(1) point (b) and 37 of CRR, Articles 4(1)(b), 36(1) point (b) and 37 point (a) of CRR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTAs	-1,147	-1,353	-1,328	-1,527	C 01.00 (0370,010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IIR shortfall of credit risk adjustments to expected losses	-165	-99	-247	-490	C 01.00 (0380,010)	Articles 36(1) point (d), 40 and 128 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-803	-772	-860	-884	C 01.00 (0390,010)	Articles 4(1)(b), 36(1) point (a) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (0430,010)	Articles 4(1)(b), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (0440,010)	Article 36(1) point (i) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (0450,010) + C 01.00 (0460,010) + C 01.00 (0470,010) + C 01.00 (0471,010) + C 01.00 (0472,010)	Articles 4(1)(b), 36(1) point (j) and 89 to 91 of CRR, Article 36(1) point (k) (i), 24(1) point (b), 24(1) point (c) and 258 of CRR, Article 36(1) point (k) (ii) and 270(2) of CRR, Article 36(1) point (k) (iii) and 133(8) of CRR and Article 36(1) point (k) (iv) and 155(4) of CRR
	A.1.14.1	(-) Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (0460,010)	Articles 36(1) point (k) (i), 24(1) point (b), 24(1) point (c) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (0480,010)	Article 4(2), 36(1) point (l), 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	-545	-75	0	0	C 01.00 (0490,010)	Articles 36(1) point (c) and 38, Article 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (0500,010)	Articles 4(2), 36(1) point (l), 43, 45, 47, 48(1) point (b), 48(1) (2) and 79 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	0	0	C 01.00 (0510,010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures				-2	C 01.00 (0520,010)	Article 36(1) point (m) and Article 47c of CRR
	A.1.18B	(-) Minimum value commitment shortfalls				-18	C 01.00 (0540,010)	Article 36(1) point (n) and Article 133(2) of CRR
	A.1.18C	(-) Other foreseeable tax charges				0	C 01.00 (0550,010)	Article 36(1) point (o) of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (0540,010)	Article 3 of CRR
	A.1.20	CET1 capital elements or deductions - other	-1,566	-2,306	-2,205	-2,197	C 01.00 (0570,010)	-
	A.1.21	Transitional adjustments	58	54	29	29	GA1 (1.1.16 + 1.1.18 + 1.1.126)	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (0220,010)	Articles 48(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (0240,010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	58	54	29	29	C 01.00 (0530,010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	6,848	6,948	6,848	8,118	C 01.00 (0580,010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	5,748	5,748	5,748	7,018	C 01.00 (0540,010) + C 01.00 (0670,010)	-
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (0700,010)	-
A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (0690,010) + C 01.00 (0700,010) + C 01.00 (0710,010) + C 01.00 (0740,010) + C 01.00 (0748,010)	-	
A.2.4	Additional Tier 1 transitional adjustments	1,100	1,100	1,100	1,100	C 01.00 (0660,010) + C 01.00 (0680,010) + C 01.00 (0730,010)	-	
A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	49,937	51,734	52,142	53,595	C 01.00 (0101,010)	Article 25 of CRR	
A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	7,229	6,944	8,005	7,534	C 01.00 (0750,010)	Article 71 of CRR	
A.4.1	Tier 2 Capital instruments	6,909	6,623	7,684	7,504	C 01.00 (0760,010) + C 01.00 (0860,010)	-	
A.4.2	Other Tier 2 Capital components and deductions	0	0	0	0	C 01.00 (0910,010) + C 01.00 (0920,010) + C 01.00 (0930,010) + C 01.00 (0940,010) + C 01.00 (0950,010) + C 01.00 (0970,010) + C 01.00 (0978,010)	-	
A.4.3	Tier 2 transitional adjustments	321	320	321	30	C 01.00 (0880,010) + C 01.00 (0900,010) + C 01.00 (0960,010)	-	
OWN FUNDS REQUIREMENTS	B	TOTAL RISK EXPOSURE AMOUNT	324,548	328,951	328,819	344,945	C 02.00 (0101,010)	Articles 92(1), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (0101,010)	-
CAPITAL RATIOS (%) Transitional period	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	13.29%	13.64%	13.73%	13.18%	GA3 (1)	-
	C.2	TIER 1 CAPITAL RATIO (transitional period)	15.39%	15.73%	15.81%	15.54%	GA3 (2)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	17.61%	17.84%	18.24%	17.72%	GA3 (3)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	43,030	44,831	45,264	45,447	[15.5+1.33*A.1.21+MIN(A.2.3+A.1.13+A.2.2-A.2.4)+MIN(A.4+A.2.2-A.2.3)]/B	-
	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	13.26%	13.63%	13.72%	13.18%	[D.1]/B	-
Memo Items	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	58	54	29	29	C 05.01 (0440,010)	-
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (0440,010)	-
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (0440,010)	-
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (0440,010)	-

(1) The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation. Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" - please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.o. in their Pillar 3 disclosure

2021 EU-wide Transparency Exercise

Overview of Risk exposure amounts

DEUTSCHE BANK AKTIENGESELLSCHAFT

(min EUR, %)	RWAs				COREP CODE
	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	
Credit risk (excluding CCR and Securitisations) ¹	187,443	186,736	196,197	212,188	C 02.00 (r040, c010) - [C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)] - [C 02.00 (R470, c010) - C 02.00 (R460, c010)]
Of which the standardised approach	15,566	17,149	16,418	19,962	C 02.00 (r060, c010) - [C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001)]
Of which the foundation IRB (FIRB) approach	4,361	3,106	3,049	3,004	C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)]
Of which the advanced IRB (AIRB) approach	151,521	148,745	157,671	167,655	C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]
Of which equity IRB	8,559	9,668	10,756	13,111	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA) ²	21,981	23,921	25,083	26,236	C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002) + C 02.00 (R460, c010)
Credit valuation adjustment - CVA	4,704	8,392	7,967	6,031	C 02.00 (R440, c010)
Settlement risk	93	56	14	15	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	12,964	12,051	11,397	11,595	C 02.00 (R470, c010)
Position, foreign exchange and commodities risks (Market risk)	27,746	28,894	23,099	22,065	C 02.00 (R520, c010)
Of which the standardised approach	2,768	2,797	2,814	3,053	C 02.00 (R530, c010)
Of which IMA	24,978	26,098	20,285	19,012	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	2,331	2,417	2,311	2,675	C 19.00_010_601*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (R680, c010)
Operational risk	69,564	68,899	66,059	66,816	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	0	0	C 02.00 (R600, c010)
Of which standardised approach	0	0	0	0	C 02.00 (R610, c010)
Of which advanced measurement approach	69,564	68,899	66,059	66,816	C 02.00 (R620, c010)
Other risk exposure amounts	53	3	3	0	C 02.00 (R630, c010) + C 02.00 (R690, c010)
Total	324,548	328,951	329,819	344,945	

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

² On-balance sheet exposures related to Free Deliveries (according to Article 379(1)) have not been included in "Counterparty Credit Risk (CCR, excluding CVA)". They are instead reported in the "Credit Risk (excluding CCR and Securitisations)" section.

2021 EU-wide Transparency Exercise
P&L
DEUTSCHE BANK AKTIENGESELLSCHAFT

(m€ EUR)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021
Interest income	14,572	18,902	4,442	8,627
Of which debt securities income	2,369	3,065	704	1,303
Of which loans and advances income	10,983	13,992	3,021	6,048
Interest expenses	5,772	7,583	1,663	3,244
Of which deposits expenses	2,030	2,513	442	906
Of which debt securities issued expenses	2,805	3,646	814	1,248
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	117	143	7	48
Net Fee and commission income	6,831	9,238	2,700	5,223
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	562	633	105	155
Gains or (-) losses on financial assets and liabilities held for trading, net	1,922	2,336	1,125	1,885
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	200	251	148	311
Gains or (-) losses from hedge accounting, net	-165	-305	202	309
Exchange differences (gain or (-) loss), net	0	0	0	0
Net other operating income / (expenses)	-225	-246	72	-140
TOTAL OPERATING INCOME, NET	18,041	23,370	7,138	13,174
(Administrative expenses)	13,159	17,411	4,283	8,433
(Cash contributions to resolution funds and deposit guarantee schemes)	759	810	640	669
(Depreciation)	1,513	2,060	487	981
Modification gains or (-) losses, net	-3	-6	0	-1
(Provisions or (-) reversal of provisions)	196	156	78	226
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	0	0	0	0
(Other provisions)	196	156	78	226
Of which pending legal issues and tax litigation ¹⁾	0	-241	0	0
Of which restructuring ²⁾	0	-4	0	0
(Increases or (-) decreases of the fund for general banking risks, net) ²⁾	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	1,524	1,789	68	137
(Financial assets at fair value through other comprehensive income)	-11	29	8	12
(Financial assets at amortised cost)	1,535	1,760	60	125
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	75	129	39	109
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	83	96	43	135
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	9	-59	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	904	1,046	1,586	2,753
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	471	624	1,037	1,865
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	471	624	1,037	1,865
Of which attributable to owners of the parent	383	495	1,002	1,796

¹⁾ Information available only as of end of the year

²⁾ For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."

2021 EU-wide Transparency Exercise
Total Assets: fair value and impairment distribution
 DEUTSCHE BANK AKTIENGESELLSCHAFT

ASSETS:	As of 30/09/2020				As of 31/12/2020				As of 31/03/2021				As of 30/06/2021				References
	Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			
		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3	
Cash, cash balances at central banks and other demand deposits	186,786				174,970				191,372				206,215				IAS 1.54 (i)
Financial assets held for trading	459,033	46,679	395,881	16,472	449,014	48,629	384,280	16,105	397,947	51,152	332,398	14,397	383,285	50,384	317,366	15,535	IFRS 7.8(a)(i); IFRS 9 Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	81,265	2,526	74,120	4,618	75,330	2,904	67,982	4,444	83,265	2,527	76,009	4,730	82,283	1,800	76,264	4,219	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	367	0	367	0	437	0	437	0	158	0	153	5	89	0	84	5	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	53,173	27,950	23,930	1,294	55,681	27,903	25,741	2,037	41,518	14,002	25,487	2,030	37,032	14,485	20,295	2,252	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	571,874				534,255				568,193				577,999				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	2,856	19	2,836	1	3,303	93	3,207	4	1,822	433	1,268	121	1,743	72	1,671	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0				0				0				0				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	32,540				32,827				33,405				32,476				
TOTAL ASSETS	1,387,894				1,325,817				1,317,679				1,321,122				IAS 1.9(a), IAS 6

¹ Portfolios, which are not GAAP specific, i.e. which are not applicable for IFRS reporting banks, are considered in the position "Other assets".

Breakdown of financial assets by instrument and by counterparty sector ¹	As of 30/09/2020						As of 31/12/2020						As of 31/03/2021						As of 30/06/2021						References
	Gross carrying amount			Accumulated impairment			Gross carrying amount			Accumulated impairment			Gross carrying amount			Accumulated impairment			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			
	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	
Financial assets at fair value through other comprehensive income	Debt securities	46,744	206	0	-10	-5	0	49,425	69	17	-5	-2	35,384	143	20	-6	-5	31,142	54	32	-6	-1	-6	Annex V.Part 1.31, 44(b)	
	Loans and advances	6,030	140	82	-9	-6	0	6,008	91	90	-8	-3	5,772	125	96	-6	-4	5,500	230	95	-4	-5	0	Annex V.Part 1.32, 44(a)	
Financial assets at amortised cost	Debt securities	12,745	194	363	-6	-3	-32	12,093	155	358	-12	-1	12,102	146	372	-6	0	12,317	111	342	-8	-1	-27	Annex V.Part 1.31, 44(b)	
	Loans and advances	512,493	38,998	11,995	-564	-720	-3,589	479,555	35,108	11,880	-545	-654	510,332	38,162	12,016	-489	-635	516,385	41,934	10,739	-454	-635	-3,607	Annex V.Part 1.32, 44(a)	

¹ This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.

² From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2021 EU-wide Transparency Exercise

Breakdown of liabilities

DEUTSCHE BANK AKTIENGESELLSCHAFT

(mln EUR)

LIABILITIES:	Carrying amount				References
	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	
Financial liabilities held for trading	380,233	372,306	327,207	320,744	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	57,176	46,346	47,660	52,652	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	851,829	812,620	838,964	844,184	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ¹	0	0	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	1,675	1,290	1,380	1,018	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0	0	0	0	IAS 39.89A(b); IFRS 9.6.5.8
Provisions	5,801	5,473	5,396	4,882	IAS 37.10; IAS 1.54(l)
Tax liabilities	1,213	1,038	1,229	1,287	IAS 1.54(n-o)
Share capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	19,409	14,521	22,875	22,279	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	8,518	9,850	9,227	8,666	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	1,325,853	1,263,444	1,253,939	1,255,711	IAS 1.9(b);IG 6
TOTAL EQUITY	62,040	62,372	63,740	65,411	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	1,387,894	1,325,817	1,317,679	1,321,122	IAS 1.IG6

(1) Portfolios which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks

2021 EU-wide Transparency Exercise

Breakdown of liabilities

DEUTSCHE BANK AKTIENGESELLSCHAFT

(mln EUR)

Breakdown of financial liabilities by instrument and by counterparty sector		Carrying amount				References
		As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	
Derivatives		331,587	329,240	277,110	265,710	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	8,619	8,484	9,800	9,518	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
	Debt securities	41,078	35,463	41,005	46,044	Annex V.Part 1.31
Deposits	Central banks	44,847	36,611	35,231	34,183	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	28,090	26,861	26,807	27,465	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	22,160	20,259	16,753	17,691	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	4,604	4,848	4,307	6,047	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	49,380	44,381	47,115	47,800	Annex V.Part 1.42(c),44(c)
	of which: Current accounts / overnight deposits	19,931	17,223	18,559	19,897	ECB/2013/33 Annex 2.Part 2.9.1
	Other financial corporations	89,551	78,819	86,594	89,032	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	37,386	38,908	45,438	42,089	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	183,055	184,659	190,724	192,784	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	151,945	160,515	164,462	165,578	ECB/2013/33 Annex 2.Part 2.9.1
	Households	245,899	251,396	251,579	255,095	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	160,356	165,642	165,238	168,015	Annex V.Part 1.42(f), 44(c)
Debt securities issued		156,195	155,477	155,959	155,374	Annex V.Part 1.37, Part 2.98
Of which: Subordinated Debt securities issued		7,852	7,669	8,816	8,740	Annex V.Part 1.37
Other financial liabilities		118,543	87,774	103,340	105,366	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		1,290,913	1,232,562	1,215,212	1,218,598	

2021 EU-wide Transparency Exercise

Market Risk

DEUTSCHE BANK AKTIENGESELLSCHAFT

	SA		IM										IM											
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum item)		STRESSED VaR (Memorandum item)			INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum item)		STRESSED VaR (Memorandum item)			INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT
			MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)		PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE			
(mln EUR)	As of 30/09/2020	As of 31/12/2020	As of 30/09/2020										As of 31/12/2020											
Traded Debt Instruments	2,331	2,417	517	140	851	212							995	227	750	147								
Of which: General risk	0	0	366	89	656	158							982	225	717	139								
Of which: Specific risk	2,331	2,417	366	90	372	105							153	26	217	46								
Equities	0	0	130	28	122	26							66	13	94	19								
Of which: General risk	0	0	122	27	111	23							65	13	93	19								
Of which: Specific risk	0	0	43	8	51	11							9	1	9	1								
Foreign exchange risk	259	238	186	45	509	103							422	181	521	152								
Commodities risk	0	0	18	5	13	4							65	3	15	2								
Total	2,591	2,654	566	138	1,039	237	355	393	0	0	0	24,978	969	247	559	165	560	438	0	0	0	0	26,098	
	As of 31/03/2021	As of 30/06/2021	As of 31/03/2021										As of 30/06/2021											
Traded Debt Instruments	2,311	2,695	956	237	544	237							300	62	952	275								
Of which: General risk	0	0	944	235	490	235							268	57	932	271								
Of which: Specific risk	2,311	2,695	144	31	225	35							131	25	193	43								
Equities	0	0	112	24	154	21							148	37	55	10								
Of which: General risk	0	0	112	24	153	21							145	37	52	10								
Of which: Specific risk	0	0	4	4	6	2							28	7	16	4								
Foreign exchange risk	227	195	182	34	321	35							139	36	136	27								
Commodities risk	0	0	15	1	10	1							10	3	13	2								
Total	2,547	2,889	644	233	493	229	486	448	0	0	0	20,285	325	66	803	285	371	393	0	0	0	0	19,012	

Market risk template does not include CUI positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OV1 template.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
Consolidated data	Central governments or central banks	132,743	132,799	0		125,217	125,252	0	
	Regional governments or local authorities	6,557	5,299	4		6,556	5,205	0	
	Public sector entities	3,951	3,958	44		2,344	2,347	25	
	Multilateral Development Banks	2,254	2,254	0		2,205	2,205	0	
	International Organisations	848	848	0		785	785	0	
	Institutions	10,765	10,650	319		10,638	10,589	311	
	Corporates	15,569	9,773	9,237		17,155	11,493	10,053	
	of which: SME	990	504	480		1,545	839	697	
	Retail	3,841	2,089	1,594		3,853	2,109	1,511	
	of which: SME	195	95	21		30	104	22	
	Secured by mortgages on immovable property	3,427	3,310	1,237		3,342	3,232	1,197	
	of which: SME	278	275	127		225	225	94	
	Exposures in default	1,268	970	1,337	233	1,071	759	984	259
	Items associated with particularly high risk	245	114	113		265	157	233	
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with > 1% ST credit assessment	0	0	0		0	0	0		
Collective Investments undertakings (CIU)	0	0	0		0	0	0		
Equity	61	61	61		0	2,877	0		
Other exposures	2,877	2,877	2,552		2,877	2,877	2,877		
Standardised Total ⁴	184,219	174,756	16,574	466	176,288	167,007	18,101	451	

¹ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).
² Exposure value includes the fair value of counterparty credit risk in the security credit to the 30/09 exercise.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
GERMANY	Central governments or central banks	96,499	96,507	0		87,324	87,321	0	
	Regional governments or local authorities	5,078	5,067	4		5,066	5,066	0	
	Public sector entities	3,913	3,930	31		2,317	2,321	13	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2,247	2,254	40		2,202	2,194	31	
	Corporates	6,368	5,498	5,282		7,419	6,794	6,517	
	of which: SME	137	99	85		241	165	131	
	Retail	11,440	923	691		942	846	626	
	Secured by mortgages on immovable property	12	5	5		11	2	2	
	of which: SME	1,407	1,201	488		253	241	201	
	Exposures in default	13	13	650	77	35	35	11	
	Items associated with particularly high risk	54	40	0		283	229	304	54
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective Investments undertakings (CIU)	0	0	0		0	0	0		
Equity	5	5	5		0	0	0		
Other exposures	213	213	61		20	20	20		
Standardised Total ⁴	113	113	61	78	20	20	20	70	

¹ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).
² Total value adjustments and provisions for country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
UNITED STATES	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	9	9	2		14	14	1	
	Public sector entities	16	16	2		3	3	1	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2,369	2,398	56		3,779	3,683	83	
	Corporates	1,928	762	762		2,037	1,133	1,053	
	of which: SME	8	8	6		164	8	5	
	Retail	4	4	0		0	0	0	
	Secured by mortgages on immovable property	34	34	14		86	86	39	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	5	5	8	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective Investments undertakings (CIU)	0	0	0		0	0	0		
Equity	56	56	56		0	0	0		
Other exposures	1	1	0		1	1	1		
Standardised Total ⁴	1	1	0	1	1	1	1	2	

¹ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).
² Total value adjustments and provisions for country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
ITALY	Central governments or central banks	4,122	4,121	0		4,930	4,924	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	42	40	40		40	38	38	
	Corporates	571	303	303		781	487	455	
	of which: SME	137	89	87		242	134	122	
	Retail	1,604	467	349		1,592	469	280	
	Secured by mortgages on immovable property	8	8	2		28	2	2	
	of which: SME	280	276	98		325	324	115	
	Exposures in default	278	118	157	133	188	53	61	133
	Items associated with particularly high risk	233	107	161		276	150	225	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective Investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ⁴	0	0	0	277	0	0	0	271	

¹ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).
² Total value adjustments and provisions for country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
UNITED KINGDOM	Central governments or central banks	6,525	6,531	0		6,365	6,365	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2,362	2,275	46		1,920	1,930	40	
	Corporates	472	260	258		381	213	209	
	of which: SME	4	4	2		24	24	21	
	Retail	3	3	2		3	3	2	
	Secured by mortgages on immovable property	2	2	1		2	2	1	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1	1	0	0	1	1	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective Investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ⁴	0	0	0	1	0	0	0	0	

¹ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).
² Total value adjustments and provisions for country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
SPAIN	Central governments or central banks	2,494	2,493	0	0	4,796	4,796	0	0
	Regional governments or local authorities	171	162	0	0	137	124	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	136	136	3	0	6	6	6	4
	Corporates	176	107	107	76	198	76	76	0
	of which: SME	7	4	4	1	1	1	1	0
	Retail	98	45	34	57	43	43	33	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	159	158	68	77	77	77	28	0
	of which: SME	75	75	37	9	9	9	0	0
	Exposures in default	25	26	21	0	25	24	31	1
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁴					5				4

¹ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).

² Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
SWITZERLAND	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	9	103	2	5	5	5	5	0
	Corporates	171	32	32	35	12	12	12	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	4	7	7	7	7	7	7	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	28	28	10	28	28	28	18	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	4	4	0	0	4	4	0	1
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁴					2				1

¹ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).

² Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
LUXEMBOURG	Central governments or central banks	4,661	4,661	0	0	4,171	4,171	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	2,056	2,056	0	0	2,092	2,092	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	27	27	7	27	26	26	26	0
	Corporates	1,616	398	401	1,487	398	397	397	0
	of which: SME	7	7	7	11	11	9	9	0
	Retail	1	0	0	118	86	118	86	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	2	2	1,113	1,023	358	358	358	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	96	96	83	97	66	80	80	1
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁴					1				3

¹ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).

² Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
NETHERLANDS	Central governments or central banks	989	1,003	0	0	696	707	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	4	374	387	861	861	463	463	0
	Corporates	417	86	86	531	214	171	171	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	63	26	15	62	23	18	18	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	185	185	65	184	183	176	176	0
	of which: SME	132	132	108	171	171	171	171	0
	Exposures in default	79	34	38	39	62	23	22	35
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁴					53				43

¹ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).

² Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
FRANCE	Central governments or central banks	4,724	4,724	0	0	4,914	4,914	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	197	197	0	0	113	113	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	3,028	3,107	72	2,075	2,074	43	43	0
	Corporates	468	62	19	68	70	22	22	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	9	0	0	1	1	1	1	0
	of which: SME	1	0	0	1	1	1	1	0
	Secured by mortgages on immovable property	18	18	6	24	23	8	8	0
	of which: SME	1	1	0	1	1	1	1	0
	Exposures in default	4	4	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁴					1				1

¹ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).

² Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
INDIA	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	125	125	18	88	88	14	14	0
	Corporates	368	204	204	288	190	178	178	0
	of which: SME	11	5	5	11	7	5	5	0
	Retail	735	581	436	714	564	427	427	0
	of which: SME	3	3	3	3	3	3	3	0
	Secured by mortgages on immovable property	1,302	1,299	493	1,193	1,192	453	453	0
	of which: SME	7	7	7	7	7	7	7	0
	Exposures in default	102	80	81	22	171	130	136	38
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁴					34				43

¹ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).

² Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
(in EUR, %)									
Consolidated data	Central governments or central banks	127,535	127,569	0	0	132,295	132,288	1	1
	Regional governments or local authorities	5,684	4,287	0	0	5,594	5,578	12	12
	Public sector entities	1,807	1,809	45	0	1,250	1,250	0	0
	Multilateral Development Banks	1,837	1,837	0	0	1,271	1,271	0	0
	International Organisations	871	871	0	0	816	816	0	0
	Institutions	8,697	8,593	317	0	9,204	9,007	208	208
	Corporates	20,475	22,234	11,642	0	17,866	11,644	11,205	11,205
	of which: SME	1,351	850	710	0	1,139	689	575	575
	Retail	3,789	1,952	1,422	0	3,746	1,971	1,669	1,669
	of which: SME	90	29	22	0	86	27	19	19
	Secured by mortgages on immovable property	3,290	3,277	1,211	0	3,367	3,275	1,212	1,212
	of which: SME	211	211	86	0	200	200	82	82
	Exposures in default	1,082	787	1,089	252	1,428	1,109	1,546	267
	Items associated with particularly high risk	221	99	148	0	263	124	201	0
	Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Claims on institutions and corporates with a FT credit assessment	0	0	0	0	15,728	4,771	5,362	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	2,511	2,513	2,955	0	35	36	31	31	
Standardised Total ⁽²⁾	177,866	165,863	18,339	442	196,839	173,128	21,368	457	

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
(in EUR, %)									
GERMANY	Central governments or central banks	98,142	98,142	0	0	106,402	106,397	0	0
	Regional governments or local authorities	5,516	4,120	0	0	9,402	9,402	0	0
	Public sector entities	1,743	1,745	14	0	1,211	1,222	16	16
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	2,829	2,823	87	0	3,229	2,299	42	42
	Corporates	7,509	6,838	6,654	0	7,042	6,507	6,390	0
	of which: SME	202	161	126	0	209	169	133	0
	Retail	794	699	524	0	778	684	513	0
	of which: SME	15	7	15	0	15	6	6	0
	Secured by mortgages on immovable property	227	245	89	0	176	166	82	0
	of which: SME	36	36	15	0	42	42	18	0
	Exposures in default	329	283	382	46	133	86	117	46
	Items associated with particularly high risk	0	0	0	0	1	1	0	0
	Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Claims on institutions and corporates with a FT credit assessment	0	0	0	0	15,111	4,281	2,219	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	35	35	30	0	35	31	26	0	
Standardised Total ⁽²⁾	111,001	105,000	11,701	71	124,398	111,000	13,361	72	

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
(in EUR, %)									
UNITED STATES	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	14	14	6	0	36	36	7	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	2,183	2,003	61	0	1,909	1,718	45	0
	Corporates	3,865	1,897	1,265	0	2,147	1,208	1,166	0
	of which: SME	36	32	27	0	38	31	23	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	63	63	25	0	75	75	33	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Claims on institutions and corporates with a FT credit assessment	0	0	0	0	208	171	1,367	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽²⁾	57	57	7	0	111	111	1	0	

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
(in EUR, %)									
ITALY	Central governments or central banks	5,144	5,143	0	0	3,706	3,707	1	1
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	40	39	39	0	5	1	1	0
	Corporates	951	479	465	0	692	609	598	0
	of which: SME	288	138	136	0	167	86	82	0
	Retail	1,562	447	263	0	1,642	503	303	0
	of which: SME	92	2	2	0	2	2	2	0
	Secured by mortgages on immovable property	317	316	112	0	337	338	119	0
	of which: SME	10	10	3	0	10	10	3	0
	Exposures in default	289	75	98	132	258	124	168	132
	Items associated with particularly high risk	220	91	137	0	215	89	134	0
	Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Claims on institutions and corporates with a FT credit assessment	0	0	0	0	6	4	17	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽²⁾	6,164	6,066	668	268	5,926	5,748	661	270	

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
(in EUR, %)									
UNITED KINGDOM	Central governments or central banks	6,742	6,742	0	0	7,204	7,203	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	1	1	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	2,131	2,149	45	0	1,965	1,970	42	0
	Corporates	447	278	276	0	453	224	224	0
	of which: SME	18	18	16	0	1	1	1	0
	Retail	3	3	2	0	3	3	2	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	2	2	1	0	2	2	1	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	1	1	1	0	67	67	100	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Claims on institutions and corporates with a FT credit assessment	0	0	0	0	102	83	60	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽²⁾	8,874	8,961	880	0	9,175	9,175	170	0	

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
(in EUR, %)									
SPAIN	Central governments or central banks	3,400	3,400	0	0	3,175	3,177	0	0
	Regional governments or local authorities	137	125	0	0	112	100	0	0
	Public sector entities	1	1	0	0	1	1	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	53	53	2	0	27	25	4	0
	Corporates	234	127	138	0	228	133	132	0
	of which: SME	1	1	1	0	0	0	0	0
	Retail	58	44	33	0	58	46	34	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	75	75	27	0	74	74	26	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	11	0	0	1	21	0	0	1
	Items associated with particularly high risk	7	6	9	0	43	43	64	0
Covered bonds	0	0	0	0	0	0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	0	7	25	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total⁽²⁾				4				3	

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
(in EUR, %)									
SWITZERLAND	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	6	9	7	0	13	13	7	0
	Corporates	139	29	29	0	61	43	43	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	4	1	0	0	1	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	30	30	30	0	30	30	30	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	1	0	0	0	1
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total⁽²⁾				1				1	

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
(in EUR, %)									
LUXEMBOURG	Central governments or central banks	4,512	4,512	0	0	4,508	4,508	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	26	26	27	0	27	27	27	0
	Corporates	1,288	283	286	0	1,283	246	246	0
	of which: SME	1	1	1	0	1	1	1	0
	Retail	220	122	121	0	242	124	121	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	1,129	1,059	366	0	1,196	1,103	389	0
	of which: SME	90	96	82	1	113	77	113	1
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	19	19	14	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	2,403	2,403	2,403	0	0	0	0	0	
Standardised Total⁽²⁾				2				2	

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
(in EUR, %)									
NETHERLANDS	Central governments or central banks	630	680	0	0	637	646	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	1	0	0	0	0	0	0
	Corporates	888	503	463	0	849	503	466	0
	of which: SME	538	210	189	0	474	197	169	0
	Retail	16	31	24	0	16	31	16	0
	of which: SME	45	19	14	0	40	16	12	0
	Secured by mortgages on immovable property	172	172	73	0	157	157	66	0
	of which: SME	153	153	64	0	141	141	58	0
	Exposures in default	53	25	27	20	61	38	46	22
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	6	2	2	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total⁽²⁾				32				28	

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
(in EUR, %)									
FRANCE	Central governments or central banks	3,059	3,055	0	0	3,385	3,385	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	34	34	0	0	33	33	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	1,606	1,808	33	0	2,366	2,367	48	0
	Corporates	19	9	9	0	80	56	55	0
	of which: SME	0	0	0	0	20	10	8	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	25	24	8	0	41	40	17	0
	Secured by mortgages on immovable property	1	1	1	0	1	1	1	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	2	2	2	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	128	30	12	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total⁽²⁾				1				1	

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
(in EUR, %)									
INDIA	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	3	3	0	0	5	5	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	82	111	13	0	82	82	2	0
	Corporates	382	213	13	0	316	197	189	0
	of which: SME	24	18	15	0	24	18	15	0
	Retail	794	616	462	0	713	561	421	0
	of which: SME	2	2	1	0	2	1	1	0
	Secured by mortgages on immovable property	1,247	1,246	473	0	1,237	1,236	469	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	172	130	136	38	182	138	143	39
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total⁽²⁾				48				47	

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		IRB Approach										
		As of 30/09/2020					As of 31/12/2020					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Of which: defaulted		
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted				
(in EUR, %)												
Consolidated data	Central banks and central governments	115,306	209	112,193	17,137	115,693	217	115,501	18,099	2	13	
	Institutions	40,045	1,826	40,433	7,238	42,521	1,800	43,074	6,871	238	17	
	Corporates	459,844	15,039	311,459	101,265	2,900	5,385	450,728	15,330	30,641	5,178	
	Corporates - Of Which: Specialised Lending	40,796	2,765	43,365	16,470	463	1,134	44,814	3,344	43,837	9,717	455
	Corporates - Of Which: SME	26,967	602	19,485	7,630	183	298	27,816	626	19,870	7,348	150
	Retail	245,242	4,612	227,111	58,873	1,209	2,857	240,874	4,034	227,366	50,335	1,093
	Retail - Secured on real estate property	178,918	1,720	176,678	30,468	705	727	180,703	1,600	178,594	30,617	650
	Retail - Secured on real estate property - Of Which: SME	9,324	188	8,774	429	37	15	9,362	98	8,715	410	56
	Retail - Secured on real estate property - Of Which: non-SME	169,594	1,612	167,904	29,529	668	672	171,641	1,502	169,879	29,707	604
	Retail - Qualifying Revolving	16,008	73	11,508	1,877	55	71	15,875	75	11,390	1,121	43
	Retail - Other Retail - Of Which: SME	50,316	2,618	38,027	19,227	448	1,079	44,296	2,339	27,421	16,506	401
	Retail - Other Retail - Of Which: non-SME	13,415	272	5,729	1,701	63	235	9,401	264	4,937	1,345	58
	Retail - Other Retail - Of Which: non-SME	26,902	2,347	13,109	17,326	386	1,804	34,895	2,095	33,476	17,242	342
	Equity	3,165	0	3,165	8,559	0	0	3,419	0	3,419	9,668	0
Other non credit-obligation assets				1,639						1,688		
IRB Total				392,479						392,372		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 (2) IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Of which: defaulted	
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
(in EUR, %)											
GERMANY	Central banks and central governments	5,520	0	5,203	11,206	4,720	0	5,720	0	0	0
	Institutions	3,171	1	2,985	554	0	1	2,372	38	2,330	396
	Corporates	96,442	1,440	54,067	21,918	335	795	94,017	1,349	51,096	21,088
	Corporates - Of Which: Specialised Lending	3,369	105	3,057	1,319	1	45	2,868	95	2,703	1,300
	Corporates - Of Which: SME	14,378	156	9,837	3,287	39	99	14,793	217	10,072	3,428
	Retail	213,103	2,325	198,003	40,692	678	1,322	208,950	2,114	198,211	40,183
	Retail - Secured on real estate property	163,114	1,321	161,267	28,460	542	525	164,022	1,096	161,122	28,350
	Retail - Secured on real estate property - Of Which: SME	8,769	43	8,461	465	21	21	8,717	39	8,140	486
	Retail - Secured on real estate property - Of Which: non-SME	154,345	1,279	152,806	27,604	519	504	155,305	1,057	153,071	27,502
	Retail - Qualifying Revolving	15,844	71	11,385	1,153	34	69	15,690	71	11,252	1,096
	Retail - Other Retail - Of Which: SME	34,122	933	23,641	11,070	84	927	29,808	946	24,927	10,747
	Retail - Other Retail - Of Which: non-SME	8,656	54	3,393	662	11	40	5,992	43	3,009	547
	Retail - Other Retail - Of Which: non-SME	25,566	879	20,248	10,407	73	887	23,816	803	21,748	10,200
	Equity	834	0	834	2,686	0	0	1,046	0	1,046	3,485
Other non credit-obligation assets											
IRB Total											

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Of which: defaulted	
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
(in EUR, %)											
UNITED STATES	Central banks and central governments	75,840	0	76,623	211	0	0	77,380	0	77,854	153
	Institutions	10,462	1,663	11,227	1,026	208	2	9,710	1,597	10,389	888
	Corporates	138,823	2,835	145,577	451	444	149,225	4,221	151,681	6,239	393
	Corporates - Of Which: Specialised Lending	24,064	495	22,394	4,374	83	127	23,223	816	20,714	3,460
	Corporates - Of Which: SME	1,565	16	1,464	656	38	9	1,665	10	1,597	60
	Retail	453	1	190	32	0	0	166	2	271	42
	Retail - Secured on real estate property	38	1	38	0	0	0	56	1	56	12
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	38	1	38	0	0	0	55	1	55	12
	Retail - Qualifying Revolving	402	0	148	23	0	0	103	0	210	30
	Retail - Other Retail - Of Which: SME	7	0	93	12	0	0	7	0	193	26
	Retail - Other Retail - Of Which: non-SME	741	0	741	1,819	0	0	750	0	750	1,764
	Equity										
	Other non credit-obligation assets										
IRB Total											

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Of which: defaulted	
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
(in EUR, %)											
ITALY	Central banks and central governments	166	0	517	359	0	0	183	0	618	464
	Institutions	651	1	636	346	0	1	572	2	557	266
	Corporates	17,038	403	8,565	5,073	86	229	17,109	302	8,362	4,774
	Corporates - Of Which: Specialised Lending	1,030	127	1,029	191	22	21	933	122	932	10
	Corporates - Of Which: SME	3,449	89	2,432	1,807	23	69	3,451	80	2,401	1,305
	Retail	15,833	861	14,862	4,433	288	595	14,920	909	15,400	2,155
	Retail - Secured on real estate property	5,841	159	5,737	764	66	93	6,560	200	6,442	1,027
	Retail - Secured on real estate property - Of Which: SME	227	56	173	44	12	31	223	51	159	49
	Retail - Secured on real estate property - Of Which: non-SME	5,613	103	5,564	720	54	62	6,338	209	6,283	980
	Retail - Qualifying Revolving	67	1	51	27	1	1	59	1	46	1
	Retail - Other Retail - Of Which: SME	9,925	700	9,073	6,642	221	501	9,885	698	8,993	6,464
	Retail - Other Retail - Of Which: non-SME	1,669	115	1,348	587	26	106	1,635	118	1,277	471
	Retail - Other Retail - Of Which: non-SME	8,255	585	7,725	6,055	195	395	8,250	580	7,716	5,993
	Equity	118	0	118	358	0	0	125	0	125	381
Other non credit-obligation assets											
IRB Total											

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Of which: defaulted	
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
(in EUR, %)											
UNITED KINGDOM	Central banks and central governments	0	0	428	0	0	0	0	0	429	0
	Institutions	2,245	148	3,793	367	18	1	2,676	148	4,429	19
	Corporates	19,580	805	14,696	3,862	129	140	21,774	798	14,859	4,491
	Corporates - Of Which: Specialised Lending	830	3	784	240	2	9	608	50	569	165
	Corporates - Of Which: SME	621	0	550	200	0	1	606	0	538	174
	Retail	531	229	380	63	31	37	263	36	148	5
	Retail - Secured on real estate property	100	3	100	23	1	2	81	3	81	15
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0
	Retail - Secured on real estate property - Of Which: non-SME	99	3	99	23	1	2	80	3	80	14
	Retail - Qualifying Revolving	4	0	3	0	0	0	6	0	4	0
	Retail - Other Retail - Of Which: SME	427	226	279	40	29	36	115	24	63	11
	Retail - Other Retail - Of Which: non-SME	166	0	23	5	0	0	58	0	8	2
	Retail - Other Retail - Of Which: non-SME	261	226	256	38	29	36	59	34	55	4
	Equity	245	0	245	711	0	0	242	0	242	810
Other non credit-obligation assets											
IRB Total											

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

		IRB Approach											
		As of 30/09/2020					As of 31/12/2020						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(in EUR, %)													
SPAIN	Central banks and central governments	6	4	1,170	589	1	2	3	3	1,304	593	0	2
	Institutions	686	0	615	145	0	0	1,246	0	1,192	284	0	0
	Corporates	14,139	2,599	9,590	4,899	453	1,531	14,484	2,325	9,303	4,972	398	1,402
	Corporates - Of Which: Specialised Lending	1,461	543	1,390	347	97	267	1,386	363	1,376	336	91	236
	Corporates - Of Which: SME	1,489	751	818	581	31	53	1,401	861	718	707	30	30
	Retail	10,968	723	9,887	2,064	151	490	10,653	644	9,665	1,506	122	491
	Retail - Secured on real estate property	7,181	187	7,196	805	62	72	7,166	158	7,085	304	51	79
	Retail - Secured on real estate property - Of Which: SME	98	9	92	17	4	3	95	9	88	13	3	3
	Retail - Secured on real estate property - Of Which: non-SME	7,083	178	7,104	788	58	69	7,071	150	6,997	291	48	77
	Retail - Qualifying Revolving	4	0	0	0	0	0	6	0	4	0	0	0
	Retail - Other Retail	3,783	557	2,778	1,259	89	418	3,480	486	2,571	1,162	70	411
	Retail - Other Retail - Of Which: SME	1,528	182	724	383	23	88	1,274	183	546	295	21	92
Retail - Other Retail - Of Which: non-SME	2,256	455	2,054	876	63	330	2,206	304	2,025	866	49	319	
Equity	23	0	23	28	0	0	23	0	23	63	0	0	
Other non credit-obligation assets													
IRB Total													

¹ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).

		IRB Approach											
		As of 30/09/2020					As of 31/12/2020						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(in EUR, %)													
SWITZERLAND	Central banks and central governments	2,320	0	2,004	0	0	0	3,675	0	3,660	6	0	0
	Institutions	2,586	0	2,550	195	0	0	3,704	0	3,679	222	0	0
	Corporates	15,877	1,186	10,214	2,120	218	28	15,082	1,103	10,823	2,299	199	17
	Corporates - Of Which: Specialised Lending	109	0	109	20	0	0	108	0	108	14	0	0
	Corporates - Of Which: SME	83	0	83	18	0	0	82	0	82	16	0	0
	Retail	299	1	186	31	1	1	265	4	228	41	1	3
	Retail - Secured on real estate property	147	1	143	24	1	1	187	2	184	12	1	1
	Retail - Secured on real estate property - Of Which: SME	5	0	5	0	0	0	4	0	4	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	142	1	138	24	1	1	183	2	180	12	1	1
	Retail - Qualifying Revolving	11	0	7	0	0	0	7	0	14	0	0	0
	Retail - Other Retail	141	0	35	7	0	0	59	2	30	8	0	1
	Retail - Other Retail - Of Which: SME	114	0	16	4	0	0	26	0	5	1	0	0
Retail - Other Retail - Of Which: non-SME	28	0	19	3	0	0	33	2	25	6	0	1	
Equity	61	0	61	115	0	0	61	0	61	116	0	0	
Other non credit-obligation assets													
IRB Total													

¹ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).

		IRB Approach											
		As of 30/09/2020					As of 31/12/2020						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(in EUR, %)													
LUXEMBOURG	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	463	0	393	121	0	0	566	0	475	126	0	0
	Corporates	14,693	183	13,055	3,429	61	28	13,412	183	11,620	2,929	28	75
	Corporates - Of Which: Specialised Lending	3,217	27	3,108	756	4	6	4,258	27	4,136	4	8	7
	Corporates - Of Which: SME	1,233	0	1,161	616	0	4	688	0	399	267	0	0
	Retail	39	0	379	44	0	0	688	1	352	41	1	0
	Retail - Secured on real estate property	32	0	31	5	0	0	61	1	60	17	0	0
	Retail - Secured on real estate property - Of Which: SME	8	0	8	0	0	0	8	0	8	1	0	0
	Retail - Secured on real estate property - Of Which: non-SME	24	0	23	4	0	0	53	1	52	16	0	0
	Retail - Qualifying Revolving	4	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	6	0	339	38	0	0	6	0	1	24	0	0
	Retail - Other Retail - Of Which: SME	3	0	1	0	0	0	1	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME	3	0	338	38	0	0	5	0	264	24	0	0	
Equity	338	0	338	732	0	0	327	0	327	811	0	0	
Other non credit-obligation assets													
IRB Total													

¹ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).

		IRB Approach											
		As of 30/09/2020					As of 31/12/2020						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(in EUR, %)													
NETHERLANDS	Central banks and central governments	47	0	120	5	0	0	1,463	0	1,518	5	0	0
	Institutions	963	0	881	204	0	0	830	0	774	186	0	0
	Corporates	21,700	413	13,666	5,332	81	152	21,278	367	13,663	5,229	61	144
	Corporates - Of Which: Specialised Lending	1,644	52	1,612	282	0	16	1,655	26	1,623	209	0	16
	Corporates - Of Which: SME	681	59	467	124	11	28	707	62	498	154	11	26
	Retail	146	0	89	15	0	0	138	2	104	1	1	0
	Retail - Secured on real estate property	69	0	67	10	0	0	89	1	88	14	1	0
	Retail - Secured on real estate property - Of Which: SME	2	0	2	0	0	0	2	0	2	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	67	0	65	10	0	0	87	1	86	14	1	0
	Retail - Qualifying Revolving	74	0	2	0	0	0	5	0	4	0	0	0
	Retail - Other Retail	74	0	19	5	0	0	33	0	12	4	0	0
	Retail - Other Retail - Of Which: SME	64	0	13	4	0	0	24	0	5	2	0	0
Retail - Other Retail - Of Which: non-SME	10	0	6	1	0	0	9	0	8	2	0	0	
Equity	1	0	1	2	0	0	1	0	1	2	0	0	
Other non credit-obligation assets													
IRB Total													

¹ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).

		IRB Approach											
		As of 30/09/2020					As of 31/12/2020						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(in EUR, %)													
FRANCE	Central banks and central governments	27	0	296	6	0	0	29	0	265	9	0	0
	Institutions	2,047	0	2,389	262	0	0	2,851	0	2,693	316	0	0
	Corporates	12,913	74	8,028	2,410	17	32	11,712	64	6,820	2,606	26	29
	Corporates - Of Which: Specialised Lending	1,559	0	1,580	446	0	8	1,501	0	1,456	411	0	7
	Corporates - Of Which: SME	386	0	291	47	0	7	228	0	152	16	0	1
	Retail	376	2	152	22	1	1	195	4	140	24	0	3
	Retail - Secured on real estate property	46	2	43	7	0	1	60	1	59	11	1	1
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	45	2	42	7	0	1	59	1	59	11	1	1
	Retail - Qualifying Revolving	19	0	17	1	0	0	13	0	9	1	0	0
	Retail - Other Retail	312	0	91	15	0	0	122	3	71	12	0	2
	Retail - Other Retail - Of Which: SME	233	0	33	0	0	0	70	0	11	11	0	2
Retail - Other Retail - Of Which: non-SME	78	0	58	6	0	0	72	3	60	9	0	2	
Equity	2	0	2	5	0	0	2	0	2	5	0	0	
Other non credit-obligation assets													
IRB Total													

¹ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).

		IRB Approach											
		As of 30/09/2020					As of 31/12/2020						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(in EUR, %)													
INDIA	Central banks and central governments	3,514	0	3,569	1,855	0	0	3,413	0	3,467	1,826	0	0

		IRB Approach									
		As of 31/03/2021					As of 30/06/2021				
		Original Exposure ^a	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Of which: defaulted	Of which: defaulted
		Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted
(in EUR, %)											
Consolidated data											
Central banks and central governments		116,623	229	127,350	17,715	21	120,804	749	148,856	17,855	21
Institutions		44,779	2,098	44,403	7,714	276	42,434	41,743	6,980	287	20
Corporates		472,355	16,028	313,942	107,347	3,213	486,074	15,853	322,155	117,502	3,580
Corporates - Of Which: Specialised Lending		44,236	3,305	40,263	9,209	513	43,909	3,338	40,288	9,151	507
Corporates - Of Which: SME		30,389	616	21,275	8,836	229	29,422	701	19,638	7,455	252
Retail		244,631	3,851	230,037	50,900	1,022	246,693	3,932	225,105	51,556	1,609
Retail - Secured on real estate property		183,238	1,633	180,933	31,177	651	185,446	1,580	183,187	31,856	655
Retail - Secured on real estate property - Of Which: SME		6,565	55	6,655	900	24	6,559	56	5,993	888	25
Retail - Other Retail		176,270	1,548	174,318	30,276	627	178,887	1,494	177,194	30,968	629
Retail - Qualifying Revolving		15,796	82	11,361	1,002	33	15,667	87	11,399	1,059	33
Retail - Other Retail - Of Which: SME		45,427	2,126	37,244	18,632	339	45,296	2,265	37,549	18,841	381
Retail - Other Retail - Of Which: SME		10,488	298	5,252	1,483	57	221	10,354	270	5,206	1,489
Retail - Other Retail - Of Which: non-SME		34,939	1,828	32,000	17,149	282	35,241	1,995	32,317	17,372	315
Equity		3,762	0	3,762	10,795	0	8,960	0	4,581	13,111	0
Other non credit-obligation assets											
IRB Total				202,726					216,660		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 (2) IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.

		IRB Approach									
		As of 31/03/2021					As of 30/06/2021				
		Original Exposure ^a	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Of which: defaulted	Of which: defaulted
		Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted
(in EUR, %)											
GERMANY											
Central banks and central governments		4,700	0	6,728	11,738	0	4,553	0	6,662	11,838	0
Institutions		2,606	39	2,542	506	21	2,282	40	2,210	675	22
Corporates		94,750	1,574	53,514	21,903	379	852	95,352	1,829	52,973	22,151
Corporates - Of Which: Specialised Lending		2,864	89	2,725	1,158	0	2,762	84	2,794	1,182	70
Corporates - Of Which: SME		15,195	220	10,504	3,580	24	154	15,021	240	10,193	3,131
Retail		212,617	2,193	200,620	40,234	512	215,156	2,241	203,586	42,471	600
Retail - Secured on real estate property		166,880	1,137	164,775	28,935	490	169,277	1,098	167,296	29,882	477
Retail - Secured on real estate property - Of Which: SME		6,641	34	6,255	839	15	6,643	30	6,325	846	15
Retail - Other Retail		158,233	1,103	158,420	28,116	474	162,734	1,068	158,969	28,842	463
Retail - Qualifying Revolving		15,567	79	11,219	1,054	31	76	15,465	84	11,254	1,021
Retail - Other Retail - Of Which: SME		20,170	939	24,857	10,715	51	682	20,344	1,059	25,638	10,768
Retail - Other Retail - Of Which: SME		6,037	45	2,979	940	9	34	5,956	42	2,944	534
Retail - Other Retail - Of Which: non-SME		14,133	894	21,948	10,176	42	638	14,388	1,018	22,695	10,233
Equity		951	0	951	3,017	0	0	1,123	0	907	2,888
Other non credit-obligation assets											
IRB Total											

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

		IRB Approach									
		As of 31/03/2021					As of 30/06/2021				
		Original Exposure ^a	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Of which: defaulted	Of which: defaulted
		Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted
(in EUR, %)											
UNITED STATES											
Central banks and central governments		76,523	0	77,709	96	0	90,723	0	91,467	115	0
Institutions		10,377	1,663	11,176	919	208	11	8,959	1,647	9,215	1,075
Corporates		146,280	3,036	103,134	26,587	294	158,525	3,076	106,095	32,027	394
Corporates - Of Which: Specialised Lending		22,470	830	20,619	3,573	150	75	22,157	891	20,662	3,349
Corporates - Of Which: SME		2,023	34	2,027	549	7	2	2,103	45	2,129	398
Retail		185	2	288	53	1	1	169	1	258	45
Retail - Secured on real estate property		55	1	55	11	1	0	46	0	45	0
Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0
Retail - Other Retail		54	1	54	11	1	0	45	1	45	0
Retail - Qualifying Revolving		7	0	7	0	0	0	7	0	7	0
Retail - Other Retail - Of Which: SME		123	0	228	41	0	0	117	0	208	37
Retail - Other Retail - Of Which: non-SME		116	0	185	5	0	0	116	0	20	5
Equity		7	0	209	36	0	0	0	188	32	0
Other non credit-obligation assets		779	0	779	1,504	0	0	3,204	0	1,238	3,236
IRB Total											

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

		IRB Approach									
		As of 31/03/2021					As of 30/06/2021				
		Original Exposure ^a	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Of which: defaulted	Of which: defaulted
		Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted
(in EUR, %)											
ITALY											
Central banks and central governments		189	0	1,991	376	0	149	0	2,176	384	0
Institutions		785	1	449	324	0	1	988	63	986	522
Corporates		17,586	378	7,359	5,022	124	210	15,953	329	8,491	5,250
Corporates - Of Which: Specialised Lending		830	125	928	183	12	21	896	123	894	166
Corporates - Of Which: SME		3,651	119	1,940	1,302	98	65	3,864	136	2,033	1,262
Retail		6,333	254	6,221	977	63	154	6,114	243	6,010	912
Retail - Secured on real estate property		204	44	159	47	6	33	107	50	154	32
Retail - Secured on real estate property - Of Which: SME		6,129	209	6,072	930	57	122	5,907	193	5,856	881
Retail - Other Retail		63	0	50	26	1	1	63	49	25	1
Retail - Qualifying Revolving		9,847	470	8,624	6,313	184	502	9,843	462	8,587	6,312
Retail - Other Retail - Of Which: SME		1,959	119	1,389	498	27	107	2,016	120	1,290	493
Retail - Other Retail - Of Which: non-SME		7,888	351	7,235	5,815	157	395	7,827	342	7,297	5,819
Equity		120	0	120	369	0	0	152	0	154	465
Other non credit-obligation assets											
IRB Total											

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

		IRB Approach									
		As of 31/03/2021					As of 30/06/2021				
		Original Exposure ^a	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Of which: defaulted	Of which: defaulted
		Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted
(in EUR, %)											
UNITED KINGDOM											
Central banks and central governments		0	0	635	0	0	0	0	853	0	0
Institutions		1,284	156	1,273	274	19	0	2,499	155	3,294	424
Corporates		23,744	873	16,254	5,983	235	183	22,228	704	15,587	6,179
Corporates - Of Which: Specialised Lending		618	52	602	171	22	6	906	50	790	272
Corporates - Of Which: SME		700	8	601	193	7	5	684	8	591	248
Retail		209	37	149	25	6	201	27	167	26	61
Retail - Secured on real estate property		82	3	82	14	1	2	77	2	77	13
Retail - Secured on real estate property - Of Which: SME		1	0	1	0	0	0	1	0	1	0
Retail - Other Retail		81	3	81	14	1	2	77	2	77	13
Retail - Qualifying Revolving		5	0	4	0	0	0	5	0	4	0
Retail - Other Retail - Of Which: SME		122	35	63	11	4	18	129	54	86	13
Retail - Other Retail - Of Which: non-SME		66	0	9	3	0	0	64	0	9	2
Equity		56	25	54	8	4	18	75	54	77	10
Other non credit-obligation assets		53	0	803	0	0	0	371	0	227	246
IRB Total											

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

	IRB Approach											
	As of 31/03/2021						As of 30/06/2021					
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
(in EUR, %)	Of which defaulted		Of which defaulted		Of which defaulted		Of which defaulted					
SPAIN												
Central banks and central governments	4	1,747	194	1	2	0	0	0				
Institutions	15,520	2,289	9,497	4,001	15,731	2,292	9,606	5,161				
Corporates - Of Which: Specialised Lending	1,843	307	1,263	233	200	369	1,288	241				
Corporates - Of Which: SME	11,396	86	1,028	812	11,336	366	1,029	879				
Retail	2,129	1,926	10,063	2,116	1,299	498	11,398	10,122				
Retail - Secured on real estate property	1,129	1,926	7,664	795	1,129	1,926	7,664	776				
Retail - Secured on real estate property - Of Which: SME	88	7	82	12	2	3	82	6				
Retail - Secured on real estate property - Of Which: non-SME	2,041	1,919	6,842	779	2,027	1,923	6,839	768				
Retail - Qualifying Revolving	6	0	0	0	0	0	0	0				
Retail - Other Retail	4,241	497	3,013	1,294	75	419	4,259	498				
Retail - Other Retail - Of Which: SME	2,875	94	873	412	20	79	848	106				
Retail - Other Retail - Of Which: non-SME	2,365	403	2,143	882	55	340	2,411	392				
Equity	23	0	23	0	0	0	23	0				
Other non credit-obligation assets	0	0	0	0	0	0	0	0				
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

	IRB Approach											
	As of 31/03/2021						As of 30/06/2021					
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
(in EUR, %)	Of which defaulted		Of which defaulted		Of which defaulted		Of which defaulted					
SWITZERLAND												
Central banks and central governments	3,564	0	3,551	5	2,207	0	3,285	7				
Institutions	3,920	239	3,660	296	4,532	245	4,410	376				
Corporates - Of Which: Specialised Lending	15,024	999	10,300	2,426	15,063	1,019	10,406	2,209				
Corporates - Of Which: SME	113	0	113	14	0	0	112	14				
Retail	76	0	76	14	0	0	66	37				
Retail - Secured on real estate property	292	4	242	46	1	3	273	3				
Retail - Secured on real estate property - Of Which: SME	4	0	4	0	0	0	4	0				
Retail - Secured on real estate property - Of Which: non-SME	189	2	186	35	1	1	186	33				
Retail - Qualifying Revolving	19	0	19	1	0	0	14	1				
Retail - Other Retail	80	1	38	8	0	1	65	2				
Retail - Other Retail - Of Which: SME	33	0	7	1	0	0	32	7				
Retail - Other Retail - Of Which: non-SME	47	1	32	7	0	1	39	1				
Equity	58	0	58	111	0	0	205	0				
Other non credit-obligation assets	0	0	0	0	0	0	0	0				
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

	IRB Approach											
	As of 31/03/2021						As of 30/06/2021					
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
(in EUR, %)	Of which defaulted		Of which defaulted		Of which defaulted		Of which defaulted					
LUXEMBOURG												
Central banks and central governments	0	0	0	0	0	0	0	0				
Institutions	895	0	643	125	0	0	998	0				
Corporates - Of Which: Specialised Lending	124,408	229	113,448	3,211	130	219	143,265	2,640				
Corporates - Of Which: SME	3,276	94	3,120	596	11	4	3,120	79				
Retail	2,653	1	2,352	1,394	1	0	496	1				
Retail - Secured on real estate property	76	0	76	50	1	0	87	22				
Retail - Secured on real estate property - Of Which: SME	69	1	68	21	0	0	74	1				
Retail - Secured on real estate property - Of Which: non-SME	8	0	8	1	0	0	8	1				
Retail - Qualifying Revolving	61	1	61	20	0	0	67	1				
Retail - Other Retail	10	0	10	0	0	0	10	0				
Retail - Other Retail - Of Which: SME	6	0	319	29	0	0	7	0				
Retail - Other Retail - Of Which: non-SME	2	0	0	0	0	0	2	0				
Equity	5	0	318	29	0	0	6	1				
Other non credit-obligation assets	613	0	613	1,808	0	0	323	0				
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

	IRB Approach											
	As of 31/03/2021						As of 30/06/2021					
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
(in EUR, %)	Of which defaulted		Of which defaulted		Of which defaulted		Of which defaulted					
NETHERLANDS												
Central banks and central governments	48	0	153	3	0	0	152	3				
Institutions	572	0	813	192	0	0	1,109	0				
Corporates - Of Which: Specialised Lending	18,794	480	11,896	4,948	79	141	19,609	439				
Corporates - Of Which: SME	1,727	38	1,668	311	0	0	1,795	42				
Retail	638	47	387	113	9	24	685	42				
Retail - Secured on real estate property	129	1	104	18	1	0	125	18				
Retail - Secured on real estate property - Of Which: SME	89	1	87	13	0	0	88	1				
Retail - Secured on real estate property - Of Which: non-SME	2	0	0	0	0	0	2	0				
Retail - Qualifying Revolving	86	1	85	13	0	0	84	13				
Retail - Other Retail	5	0	4	0	0	0	5	0				
Retail - Other Retail - Of Which: SME	35	0	13	5	0	0	13	4				
Retail - Other Retail - Of Which: non-SME	27	0	6	2	0	0	23	0				
Equity	8	0	7	3	0	0	8	3				
Other non credit-obligation assets	1	0	1	2	0	0	113	0				
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

	IRB Approach											
	As of 31/03/2021						As of 30/06/2021					
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
(in EUR, %)	Of which defaulted		Of which defaulted		Of which defaulted		Of which defaulted					
FRANCE												
Central banks and central governments	29	0	253	8	0	0	29	0				
Institutions	2,874	0	3,387	321	0	0	3,021	0				
Corporates - Of Which: Specialised Lending	14,490	50	8,474	2,919	18	21	15,027	36				
Corporates - Of Which: SME	1,499	0	1,468	302	0	0	1,547	0				
Retail	197	0	101	23	0	1	466	0				
Retail - Secured on real estate property	204	4	140	24	1	3	191	4				
Retail - Secured on real estate property - Of Which: SME	60	1	59	11	0	0	59	11				
Retail - Secured on real estate property - Of Which: non-SME	1	0	0	0	0	0	0	0				
Retail - Qualifying Revolving	12	0	9	1	0	0	12	0				
Retail - Other Retail	130	0	71	19	0	0	120	0				
Retail - Other Retail - Of Which: SME	60	0	12	4	0	0	50	0				
Retail - Other Retail - Of Which: non-SME	72	0	59	9	0	0	70	0				
Equity	3	0	3	10	0	0	35	0				
Other non credit-obligation assets	0	0	0	0	0	0	99	113				
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

	IRB Approach											
	As of 31/03/2021						As of 30/06/2021					
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
(in EUR, %)	Of which defaulted		Of which defaulted		Of which defaulted		Of which defaulted					
INDIA												
Central banks and central governments	3,382	0	3,361	2,274	0	0	3,199	0				
Institutions	1,460	0	1,246	861	0	0	1,251	0				
Corporates - Of Which: Specialised Lending	9,726	880	6,465	2,782	221	49	9,999	715				
Corporates - Of Which: SME	220	41	219	41	25	2	241	28				
Retail	688	15	640	311	2	1	649	17				
Retail - Secured on real estate property	82	0	76	31	0	1	85	0				
Retail - Secured on real estate property - Of Which: SME	22	0	5	1	0	0	24	0				
Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0				
Retail - Qualifying Revolving	22	0	21	5	0	0	24	0				
Retail - Other Retail	6	0	3	1	0	0	3	0				
Retail - Other Retail - Of Which: SME	56	0	53	26	0	1	57	0				
Retail - Other Retail - Of Which: non-SME	50	0	2	1	0	0	52	0				
Equity	44	0	44	104	0	0	127	0				
Other non credit-obligation assets	0	0	0	0	0	0	60	208				
IRB Total												

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

2021 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

DEUTSCHE BANK AKTIENGESELLSCHAFT

As of 31/12/2020

(min EUR)		Direct exposures														Risk weighted exposure amount
		On balance sheet							Derivatives				Off balance sheet			
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets				Carrying amount	Notional amount	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
held for trading	designated at fair value through profit or loss			at fair value through other comprehensive income	at amortised cost	Carrying amount	Notional amount			Nominal	Provisions					
Residual Maturity	Country / Region															
	Japan	I 0 - 3M f	117	19	18	0	0	99	0	0	2	158	0	0	0	0
		I 3M - 1Y f	103	103	103	0	0	0	0	0	0	0	0	0	0	0
		I 1Y - 2Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		I 2Y - 3Y f	533	403	533	0	0	0	0	0	0	0	0	0	0	0
		I 3Y - 5Y f	47	47	47	0	0	0	10	158	0	0	0	0	0	0
		I 5Y - 10Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	I 10Y - more	1,789	281	1,789	0	0	0	0	2	303	0	0	0	0	0	
	Total	2,608	807	2,509	0	0	99	13	661	1	2	158	0	0	0	
	U.S.	I 0 - 3M f	2,629	1,457	242	0	392	1,298	28	809	1	89	0	0	0	0
		I 3M - 1Y f	2,264	1,638	1,028	0	1,551	65	0	12	2	0	41	0	0	0
		I 1Y - 2Y f	415	270	415	0	0	0	0	0	0	0	0	0	0	0
		I 2Y - 3Y f	7,399	6,964	1,314	0	992	3,818	7	900	20	79	13	0	0	0
		I 3Y - 5Y f	3,941	643	3,578	0	131	2,869	10	98	9	18	32	0	0	0
		I 5Y - 10Y f	11	11	11	0	0	0	0	0	0	0	0	0	0	0
	I 10Y - more	13,117	10,583	7,199	0	5,566	26	0	3,691	214	1,370	0	0	0	0	
	Total	30,477	24,502	10,456	0	9,347	8,075	452	498	5,510	247	1,556	13	86	1	
	China	I 0 - 3M f	576	367	367	0	169	115	0	8	0	859	13	0	0	0
		I 3M - 1Y f	403	234	0	0	0	0	0	0	118	1,216	26	0	0	0
		I 1Y - 2Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		I 2Y - 3Y f	381	337	0	0	44	0	0	161	0	0	0	0	0	0
		I 3Y - 5Y f	142	139	94	0	48	0	0	0	0	0	1	0	0	0
		I 5Y - 10Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	I 10Y - more	718	718	718	0	0	0	0	0	0	0	0	0	0	0	
	Total	2,220	2,209	1,751	0	260	115	0	169	118	2,075	40	0	0	0	
	Switzerland	I 0 - 3M f	61	61	61	0	0	0	6	96	2	73	21	0	0	0
		I 3M - 1Y f	77	73	73	0	0	4	14	205	3	123	2	0	0	0
		I 1Y - 2Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		I 2Y - 3Y f	26	26	26	0	0	0	4	69	9	359	0	0	0	0
		I 3Y - 5Y f	15	15	0	0	0	0	0	0	0	0	0	0	0	0
		I 5Y - 10Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	I 10Y - more	108	108	108	0	0	0	21	116	0	0	0	0	0	0	
	Total	287	153	283	0	0	4	46	487	14	554	22	0	0	6	
	Other advanced economies non EEA	I 0 - 3M f	366	314	214	0	148	4	2	88	4	121	0	0	0	0
		I 3M - 1Y f	1,481	1,481	1,218	0	264	0	10	130	0	0	0	0	0	0
		I 1Y - 2Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		I 2Y - 3Y f	1,154	1,054	99	0	0	0	0	0	0	0	0	0	0	0
		I 3Y - 5Y f	93	91	0	0	0	0	0	0	0	0	0	0	0	0
		I 5Y - 10Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	I 10Y - more	218	90	212	0	0	3	14	41	0	0	0	0	0	0	
	Total	3,311	3,148	2,790	0	511	7	27	259	4	121	0	0	0	20	
	Other Central and eastern Europe countries non EEA	I 0 - 3M f	0	0	0	0	10	0	0	0	0	0	0	0	0	0
		I 3M - 1Y f	10	0	0	0	0	0	0	0	0	0	0	0	0	0
		I 1Y - 2Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		I 2Y - 3Y f	39	37	0	0	39	2	0	0	0	0	0	0	0	0
		I 3Y - 5Y f	89	46	0	0	0	40	346	5,518	0	0	0	0	0	0
		I 5Y - 10Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	I 10Y - more	139	117	139	0	0	0	19	245	0	0	0	0	0	0	
	Total	277	242	222	0	10	42	364	5,764	0	0	0	0	0	167	
	Middle East	I 0 - 3M f	3	3	0	0	0	3	0	0	0	0	0	0	0	0
		I 3M - 1Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		I 1Y - 2Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		I 2Y - 3Y f	382	378	15	0	367	15	0	0	0	0	0	0	0	0
		I 3Y - 5Y f	7	4	7	0	0	0	0	0	0	0	0	0	0	0
		I 5Y - 10Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	I 10Y - more	472	335	165	0	308	0	0	0	0	0	391	0	0	0	
	Total	866	721	188	0	367	311	0	0	0	0	391	0	392	97	
	Latin America and the Caribbean	I 0 - 3M f	45	39	0	0	17	24	0	0	0	0	0	0	0	0
		I 3M - 1Y f	211	162	0	0	36	0	0	0	0	0	0	0	0	0
		I 1Y - 2Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		I 2Y - 3Y f	172	162	51	0	0	117	0	0	0	0	2	0	0	0
		I 3Y - 5Y f	110	106	71	0	36	0	0	0	0	0	1	0	0	0
		I 5Y - 10Y f	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	I 10Y - more	755	685	561	0	192	0	0	0	2	42	77	95	0	0	
	Total	1,292	1,204	845	0	17	406	0	0	2	42	77	95	0	201	

2021 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

DEUTSCHE BANK AKTIENGESELLSCHAFT

As of 31/12/2020

Residual Maturity	Country / Region	Direct exposures														Risk weighted exposure amount	
		On balance sheet						Derivatives				Off balance sheet					
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures					
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions				
	Africa																
[0 - 3M]		79	79	21	0	22	36	0	0	0	0	0	0	147	0		
[3M - 1Y]		249	248	53	0	55	141	0	0	0	0	0	0	76	0		
[1Y - 2Y]		6	6	0	0	0	6	0	0	0	0	0	0	0	0		
[2Y - 3Y]		154	145	63	0	0	90	0	0	0	0	0	0	10	0		
[3Y - 5Y]		263	247	102	0	0	160	18	204	0	0	0	0	36	0		
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
[10Y - more]		886	759	220	0	32	643	0	0	0	0	0	0	457	1		
Total		1,647	1,485	459	0	108	1,076	18	204	0	0	0	726	1	345		
	Others																
[0 - 3M]		2,013	1,948	586	0	551	669	0	25	0	1	38	16	0			
[3M - 1Y]		2,053	1,939	1,117	0	705	226	0	141	4	0	0	0	0			
[1Y - 2Y]		69	69	0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y]		4,985	3,409	1,567	0	2,343	1,043	0	0	0	0	12	12	0			
[3Y - 5Y]		1,995	1,237	1,321	0	627	46	0	0	1	20	0	0	0			
[5Y - 10Y]		284	284	284	0	0	0	0	0	0	0	0	0	0			
[10Y - more]		7,677	5,721	7,133	0	1,447	195	11	234	11	91	7	7	0			
Total		19,077	14,397	12,077	0	5,674	2,181	12	401	17	161	35	2,362				

Notes and definitions

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 March 2018.

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees

(3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions

the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

(5) Residual countries not reported separately in the Transparency exercise

Regions:

Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, Tanzania, United Republic Of, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

(6) The columns "Total carrying amount of non-derivative financial assets (net of short positions)" provide information on a net basis, whilst the related "of which" positions present information on a gross basis.

(7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

2021 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

DEUTSCHE BANK AKTIENGESELLSCHAFT

As of 30/06/2021

		Direct exposures												Risk weighted exposure amount	
		On balance sheet				Derivatives				Off balance sheet					
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	Derivatives with positive fair value				Derivatives with negative fair value		Off-balance sheet exposures					
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions		
[0 - 3M]	Africa	185	154	45	0	87	32	0	0	0	0	0	0	0	0
[3M - 1Y]		270	270	136	0	0	134	0	0	0	0	0	47	0	0
[1Y - 2Y]		3	3	0	0	0	3	0	0	0	0	0	0	0	0
[2Y - 3Y]		125	121	44	0	0	80	44	0	0	0	0	8	0	0
[3Y - 5Y]		270	241	93	0	0	176	11	205	0	0	0	45	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more]	1,197	1,006	285	0	32	879	0	0	0	0	0	518	0	0	
Total		2,030	1,804	603	0	118	1,305	11	205	0	0	617	1	364	
[0 - 3M]	Others	2,033	1,928	701	0	387	827	2	48	0	0	0	0	0	
[3M - 1Y]		2,499	2,162	1,577	0	837	51	1	34	1	17	6	0	0	
[1Y - 2Y]		4	4	0	0	4	0	0	0	0	0	0	0	0	
[2Y - 3Y]		3,628	1,674	987	0	1,546	1,065	0	2	64	0	0	0	0	
[3Y - 5Y]		1,301	654	1,068	0	222	11	0	1	27	0	0	0	0	
[5Y - 10Y]		4	4	4	0	0	0	0	0	1	21	0	0	0	
[10Y - more]	7,867	4,654	6,723	0	909	235	27	196	12	115	5	0	0		
Total		17,336	11,081	11,061	0	3,905	2,188	30	278	17	245	11	0	2,309	

Notes and definitions

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 March 2018.

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees

(3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

(5) Residual countries not reported separately in the Transparency exercise

Regions:

Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, Tanzania, United Republic Of, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

(6) The columns "Total carrying amount of non-derivative financial assets (net of short positions)" provide information on a net basis, whilst the related "of which" positions present information on a gross basis.

(7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

2021 EU-wide Transparency Exercise

Forborne exposures

DEUTSCHE BANK AKTIENGESELLSCHAFT

	As of 30/09/2020					As of 31/12/2020						
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures		
	Of which non-performing exposures with forbearance measures	Of which on non-performing exposures with forbearance measures	Of which collateral and financial guarantees received on non-performing exposures with forbearance measures	Of which non-performing exposures with forbearance measures	Of which on non-performing exposures with forbearance measures	Of which non-performing exposures with forbearance measures	Of which on non-performing exposures with forbearance measures	Of which collateral and financial guarantees received on non-performing exposures with forbearance measures				
(mln EUR)												
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	532	215	0	0	0	0	551	207	0	0	10	0
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		10	0	0	0	10	
Non-financial corporations	532	215	0	0	0		542	207	0	0	0	
Loans and advances (including at amortised cost and fair value)	13,049	3,612	1,086	940	8,332	1,696	13,661	3,994	1,113	983	7,630	1,664
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	192	192	8	8	175	175	228	200	7	7	212	184
Credit institutions	94	0	1	0	45	0	11	10	1	1	0	0
Other financial corporations	1,179	145	38	26	704	76	1,375	119	35	24	942	65
Non-financial corporations	8,944	2,078	738	636	5,703	1,137	9,272	2,230	742	655	4,975	678
of which: small and medium-sized enterprises at amortised cost	2,132	442	223	208	1,518		2,375	419	210	195	1,656	
Households	2,640	1,196	302	270	1,705	308	2,775	1,435	329	297	1,502	737
DEBT INSTRUMENTS other than HFT	13,581	3,827	1,086	940	8,332		14,213	4,201	1,113	983	7,640	
Loan commitments given	1,843	349	38	28	290	142	2,273	228	40	29	208	10
QUALITY OF FORBEARANCE²												
Loans and advances that have been forborne more than twice	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria	0						0					

⁽¹⁾ For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30

⁽²⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ("Accumulated impairment, accumulated changes in fair value due to credit risk and provisions") is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

2021 EU-wide Transparency Exercise

Forborne exposures

DEUTSCHE BANK AKTIENGESELLSCHAFT

	As of 31/03/2021						As of 30/06/2021					
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures		Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures	
		Of which non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
(mln EUR)												
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	655	215	0	0	11	0	708	205	0	0	14	0
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	12	0	0	0	11		43	0	0	0	14	
Non-financial corporations	643	215	0	0	0		665	205	0	0	0	
Loans and advances (including at amortised cost and fair value)	13,398	4,109	1,121	1,002	7,292	1,436	13,939	4,473	1,185	1,065	7,303	1,766
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	224	194	6	6	207	179	205	176	2	2	191	163
Credit institutions	10	10	0	0	0	0	10	10	1	1	0	0
Other financial corporations	1,590	433	36	26	880	61	1,335	77	21	8	879	25
Non-financial corporations	9,201	2,333	748	671	5,073	723	9,657	2,795	807	733	5,245	1,133
of which: small and medium-sized enterprises at amortised cost	2,405	422	203	189	1,679		2,650	400	200	184	1,358	
Households	2,373	1,139	332	299	1,131	472	2,732	1,415	355	321	988	445
DEBT INSTRUMENTS other than HFT	14,054	4,324	1,122	1,002	7,303		14,646	4,678	1,185	1,065	7,316	
Loan commitments given	2,508	200	32	23	346	10	3,053	325	50	34	481	82
QUALITY OF FORBEARANCE²												
Loans and advances that have been forborne more than twice	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria	0						0					

(1) For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30

(2) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ("Accumulated impairment, accumulated changes in fair value due to credit risk and provisions") is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

2021 EU-wide Transparency Exercise
Breakdown of loans and advances to non-financial corporations other than held for trading
 DEUTSCHE BANK AKTIENGESELLSCHAFT

(m EUR)	AS OF 30/09/2020						AS OF 31/12/2020						AS OF 31/03/2021						AS OF 30/06/2021					
	Gross carrying amount		Of which: non-perform	Of which loans and advances subject to impairment	Accumulated impairment	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹	Gross carrying amount		Of which: non-perform	Of which loans and advances subject to impairment	Accumulated impairment	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹	Gross carrying amount		Of which: non-perform	Of which loans and advances subject to impairment	Accumulated impairment	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹	Gross carrying amount		Of which: non-perform	Of which loans and advances subject to impairment	Accumulated impairment	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹
		of which: defaulted						of which: defaulted						of which: defaulted						of which: defaulted				
A Agriculture, forestry and fishing	677	46	45	677	15	0	646	39	39	646	14	0	545	33	33	545	13	0	700	29	29	700	13	0
B Mining and quarrying	3,022	165	165	2,884	187	0	3,199	164	164	3,106	106	0	3,145	122	122	3,145	77	0	2,438	92	92	2,538	14	0
C Manufacturing	30,765	1,322	1,294	30,398	693	0	28,646	1,168	1,162	28,290	561	0	29,567	1,061	1,035	29,566	540	0	30,050	1,119	1,119	30,045	556	0
D Electricity, gas, steam and air conditioning supply	3,987	85	85	3,935	43	0	3,709	135	125	3,658	40	0	4,048	124	124	3,893	40	0	4,014	126	117	3,866	40	0
E Water supply	467	40	40	467	12	0	449	37	37	449	12	0	418	31	31	418	11	0	492	31	31	492	11	0
F Construction	4,612	921	921	4,069	201	0	4,638	405	405	4,456	210	0	4,550	389	389	4,549	201	0	4,922	456	423	4,520	186	0
G Wholesale and retail trade	21,140	873	872	21,052	533	0	22,027	877	875	21,844	558	0	22,824	870	869	22,759	573	0	22,861	845	844	22,816	505	0
H Transport and storage	3,854	399	395	3,800	105	0	3,988	351	351	3,915	111	0	3,698	360	359	3,583	94	0	3,769	459	373	3,692	90	0
I Accommodation and food service activities	2,948	120	118	2,948	40	0	2,456	114	112	2,456	35	0	2,361	98	96	2,361	43	0	2,350	106	106	2,350	96	0
J Information and communication	6,465	265	265	4,866	113	0	6,311	232	232	4,308	111	0	6,312	231	231	4,709	109	0	6,395	255	255	6,391	107	0
K Financial and insurance activities	31,790	994	994	31,036	250	0	29,668	961	960	29,800	388	0	33,464	954	954	33,469	389	0	33,217	962	962	33,216	308	0
L Real estate activities	38,317	780	771	38,279	212	0	37,046	889	880	37,002	193	0	37,510	1,140	1,128	37,503	201	0	39,997	1,207	1,102	39,972	216	0
M Professional, scientific and technical activities	10,309	448	446	10,309	113	0	10,400	396	393	10,398	121	0	10,167	318	315	10,167	116	0	9,214	255	253	9,214	105	0
N Administrative and support service activities	9,420	510	510	9,329	147	0	10,007	553	553	9,940	142	0	9,343	625	625	9,275	157	0	9,614	574	574	9,546	166	0
O Public administration and defence, compulsory social security	707	0	0	279	0	0	741	0	0	337	0	0	827	0	0	417	0	0	588	0	0	311	0	0
P Education	285	2	2	285	2	0	205	3	3	205	2	0	223	3	3	223	2	0	229	4	4	229	2	0
Q Human health services and social work activities	3,309	18	18	3,308	18	0	3,454	17	17	3,428	17	0	3,580	17	17	3,555	17	0	3,623	29	28	3,599	18	0
R Arts, entertainment and recreation	922	10	9	922	10	0	932	9	9	932	7	0	975	11	11	975	10	0	897	13	13	897	10	0
S Other services	12,356	225	220	12,152	26	4	9,275	245	221	8,995	25	21	10,890	249	245	10,886	26	4	9,797	191	186	9,793	27	4
Loans and advances	186,954	6,746	6,593	184,826	2,620	4	179,506	6,612	6,537	177,242	2,553	21	186,847	6,606	6,606	184,998	2,520	4	186,886	6,674	6,491	185,286	2,430	4

¹ The items 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F 06.01), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting.

