

| Bank Name    | DEUTSCHE BANK AKTIENGESELLSCHAFT |
|--------------|----------------------------------|
| LEI Code     | 7LTWFZYICNSX8D621K86             |
| 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.



**Key Metrics** 

# DEUTSCHE BANK AKTIENGESELLSCHAFT

| (min EUR, %)  | As of<br>30/09/2020 | As of<br>31/12/2020 | As of<br>31/03/2021 | As of<br>30/06/2021 | COREP 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<br>transitional arrangements had not been applied                                | 43,030              | 44,831              | 45,264              | 45,447              | C 01.00 (r020,c010)<br>- 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 -<br>transitional definition   | 49,879              | 51,679              | 52,113              | 53,565              | C 01.00 (r015,c010)<br>- 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<br>had not been applied  | 57,108              | 58,623              | 60,118              | 61,099              | C 01.00 (r010,c010) - C 05.01 (r440,c010)<br>- 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<br>been applied   | 324,548             | 328,951             | 329,819             | 344,945             | C 02.00 (r010,c010)<br>- 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<br>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) )/<br>(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<br>arrangements had not been applied   | 15.37%              | 15.71%              | 15.80%              | 15.53%              | (C 01.00 (r015,c010) - C 05.01 (r440,c010) -<br>C 05.01 (r440,c020) ) / (C 02.00 (r010,c010) - C<br>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<br>transitional arrangements had not been applied                                    | 17.60%              | 17.82%              | 18.23%              | 17.71%              | (C 01.00 (r010,c010) - C 05.01 (r440,c010)<br>- C 05.01 (r440,c020) - C 05.01 (r440,c030) /<br>(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<br>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    |



Leverage ratio

# DEUTSCHE BANK AKTIENGESELLSCHAFT

|     | (mln EUR, %)  | As of<br>30/09/2020 | As of<br>31/12/2020 | As of<br>31/03/2021 | As of<br>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) |  |
| A.2 | Tier 1 capital - fully phased-in definition   | 48,779              | 50,579              | 51,013              | 52,465              | C 47.00 (r310,c010) | Article 429 of the CRR; Delegated Regulation<br>(EU) 2015/62 of 10 October 2014 amending |
| 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) | CRR  |
| 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]         |  |

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| Note         Note         Note         Note         Note         Note         Note         Note         Note           No         Model         Model         Static   |  |
|--|--|
| Image: state   |  |
| M         Variational adjustments)         Variational adjustments         Variationadjustment         Variat adjustments         Var  |  |
| No.         Notice         No.         No.<  |  |
| A.1.3         Accumulated after comprehensive income         -538         -1,118         -4693         -4544         C1.00 (20,00) (20,00  |  |
| A.1.4         Other Reserves         0   |  |
| A.1.5         Funch for general banking risk         0   |  |
|  |  |
| A 1.6 Minorehy interact name recomption in CET capital 919 00F 00F 00F 00F 00F 00F   | point () of CRR  |
| 910 bit abits (usp. 12) 010 010 010 010 010 010 010 010 010 01   |  |
| A.1.7         Adjustments to CETI due to prodential filters         -1,738         -1,542         -1,862         -1,599         CBL00 (28)(x010)         Added to 16 and 36 (1)(x040)  |  |
| A.1.8         (r) Intrarghe assets (including Goodwill)         4,157         4,055         4,751         4,714         CLUB (200,0013) = CLUB (210,0013)         A dista (2113, 302) pairs (3) and 27 of<br>a dista (2113, 302) pairs (3) and 37 of<br>a dista  | CRR. Articles 4(115), 36(1) point (b) and 37 point (a)   |
| A1.9         (-) (1) The but rely on faure productibility and do not arise from temporary differences and d'<br>accossend OTEs.         -1,53         -1,128         -1,527         Cataloy (20,dath)         Ansies Voit) paired (2) and the COM  |  |
| A.1.0         () IRB shuffal d credit rik skipatments to especied locues         -165         -99         -247         -460         Cli LiD (300,000)         Afilia 30(1) piet(1), 4 and 19 d O   | R  |
| All         (·) Defend benefit person kand assets         403         -772         -860         -844         CER0 (20)(201)         addea 4506, 30(1) part (a) part (a)  | DR   |
| A1.12         (·) Respond room biddings in CT1 Capital         0         0         0         C 8.00 (%)_{c01} (%)         Article SU23, 3(2)) participated 4 of  | GR   |
| A.1.13         (c) Excess deductors from AT1 terms over AT1 Capital         0         0         0         C8.00 (H4d,cibit)         Antiox 3(1) point (j) of OR  |  |
| C (10.0) (+50,000) + C (10.0) (+50,000) + C (10.0) (+50,000) + Article 4(50, 30(1)) part (10 (1) and 10)   | o 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point   |
| A.1.14         (*) Deductions related to assorts which can alternatively be subject to a 1250% rule weight         0         0         0         0         C (a) 0+0-0.01% (b) 0+0.01% (b) 0+0.01\% (b) 0+0.01  | 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point clas 36(1) point k) (iii) and 379(3) of CRR; Articles 36(1) point k) (v) and 155(4) of CRR. |
| A 1.14.1 Of which: from securitisation positions (-) 0 0 0 0 CLUD (reductib) Articles S(1) part (N(0), 24(1)) part (-) (-) (-) (-) (-) (-) (-) (-) (-) (-)   | b), 244(1) point (b) and 258 of CRR  |
| A.1.5 (c) Holdings of CET1 capital instruments of financial sector entities where the institution 0 0 0 0 0 0 CEL00 (reductil) Arclass (27), 3(1) part (b); 4() is  | 9 (2) and (3) and 79 of CRR  |
| A.1.1.6     () Deducable DTA: that rely on faure profilability and arise from temporary differences     -545     -75     0     0     c21.00(r90c,c20)     ARIsis 3(1)(rair(c))(ad) B, ARIsis 4(1))   | (1) point (a) and 48(2) of CRR   |
| A1.37         () hiddpay of CT1 captal instruments of financial sector extitus where the institution here         0         0         0         C E4.30 (SOL,dBT)         Added QT2, 30(1) and (0, 40, 40)   | 48(1) point (b); 49(1) to (3) and 79 of CRR  |
| A1.18         () Anount excelling the 17.0% threshold         0         0         0         C 10.00 (Structure)         Ansis & of CR.   |  |
| A 1.18A (·) Insufficient coverage for non-performing exposures   | R  |
| OWN FUNDS<br>Transitional participant         118         () Minimum value commitment shortality         118         () Minimum value commitment shortality  | ORR  |
| A.1.18         (·) Other foreseeable tax charges         Image: Control of the second s  |  |
| Alig         (·) Additional deductions of CTT: Capital date to Article 1 CRR         0         0         0         C £8.06 (\$\$,4;61)         Article 1 OR  |  |
| A1.20         CTI1 capital elements or doductors - other         -1.566         -2.066         -2.205         -2.197         c.0.00 (502,000)         -  |  |
| A121 Transloval adjustments 58 54 29 29 24 (11.14 + 11.14.36) .  |  |
| A 121.1         Transformal adjustments due to grandfieldered (CTI) Capital instruments (+/-)         0         0         0         0         CLUB (202,000)         Atdase (001) (0, and 445 ± 07 ± 07 ± 07 ± 07 ± 07 ± 07 ± 07 ± 0   | iR.  |
| A.1.2.1.2         Transitional adjustments due to additional minority interests (+/-)         0         0         0         0         C 0.00 (20),0207         Artiss: 0*3 ad 40% of 0%  |  |
| A 1.2 13 Other transitional adjustments to CETI Capital (+/-) 58 54 29 29 20 C (10.06) (50.010) Anison 401 u 02, OT and 41 af OR   |  |
| A2         A2017D0AL TER 1 CM/TA: (we'd deductors ad der transford signaturent.)         6,845         6,848         6,848         6,118         CRU0/03X-000         Ansis & d'0 X  |  |
| All         Address Ter Logiel Informents         System  |  |
| Access         Access<  |  |
|  |  |
| A.2.3 Other Additional Tier 1 Capital components and deductors 0 0 0 0 0 CLLLD ( <i>induction</i> ) + CLLLD ( <i>inducti</i> |  |
| A.2.4         Additional Tip: 1 transitional adjustments         1,100         1,100         1,100         1,100         C 0.00 (#Adjustm) + C 0.00 (  |  |
| A THE 1 CAPITAL (net of deductions and after transitional adjustments) 49,937 51,734 52,142 53,955 CR.00 (002,000) Annu 54 CDR   |  |
| A.4         TIER 2 CAPITAL (set of deductions and after transitional adjustments)         7.229         6.944         8.005         7.534         cs1.00 / 70.000         Assoc 7 or 000   |  |
| A4.1         The 2 Capital Indusances         6,999         6,023         7,684         7,594         61.00 (2016)  |  |
| A.4.2         Other Tier 2 Capital components and deductions         0         0         0         0         C is 10 (PR-0000) + C is 10 (PR-00000) + C is 10 (PR-0000) + C is 10 (PR-0000) + C is 10 (PR-0000) +  |  |
| A.4.3         Ther 2 transitional adjustments         321         320         321         30         C 01.00 (4900,dt0) +  |  |
| OWN FUNDS         TOTAL RISK EDPOSURE AMOUNT         324,548         328,551         329,519         344,945         Class (no.001)         Ander S0(1), 55, 56 and 96 d/08.   |  |
| BEQUIREMENTS         1         Of which: Transformal adjustments included         0         0         0         0         c (3.61) (bit)_0(db)   |  |
| C1         COMMON EQUITY TIER 1 CAPITAL RATIO (transitional parked)         13.28%         13.44%         13.73%         13.18%         co.(1)   |  |
| CAPTIAL RATIOS (%) C2 THE 1 CAPTIAL RATIO (transitional period) 15.39% 15.37% 15.41% 15.41% 0.019 .  |  |
| C3         TOTAL GAPTAL BATTO (transitional period)         17.61%         17.84%         18.24%         17.72%         Cd (5)         .   |  |
| CET1 Cupital<br>Fully loaded         D         COMMON EQUITY TEE 1 CAPITAL (fully loaded)         43,030         44,831         45,264         45,467         (A:4.13-4.12)+A12(A+A.2.2)   |  |
| 7 JUIY (03080 / 1 JUIY (010 / 1 JUIY  |  |
| Fully loaded <sup>1</sup> E         Common Equal 1 Let 1 up 1 let A na 10 (two planets)         15.21%         15.51%         15.11%         (c. j) (w. j)         1           Fully loaded <sup>1</sup> F         Adjustments to CET1 due to IRS 9 transitional arrangements         58         54         29         29         Clisit (wild)(duit)  |  |
|  |  |
|  |  |
| Memo Rems 4 Adjustments to AT1 due to JFR5 9 transitional arrangements 0 0 0 0 CESt (#40,600)  |  |
| J         Adjustments to ATI due to 1978 9 transitional arrangements         0         0         0         0         cmin (vet.com)  |  |

(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 requisitory point of view at the reporting date are not baken into account in this calculation. Fully loaded CET1 ratio is an estimation is based on the formulae stated in column "COREP" CORE" - clease note that this miniht load to differences to fully loaded CET1 capital ratios sublished by the carticolation bank's e.e. in their Fally" 3 disclosure

Overview of Risk exposure amounts

DEUTSCHE BANK AKTIENGESELLSCHAFT

|  |                  | RW               | As               |                  |  |
|--|------------------|------------------|------------------|------------------|--|
| (min EUR, %)   | As of 30/09/2020 | As of 31/12/2020 | As of 31/03/2021 | As of 30/06/2021 | COREP CODE   |
| Credit risk (excluding CCR and Securitisations) <sup>1</sup>       | 187,443          | 186,736          | 196,197          | 212,188          | C 02.00 (1940, c010) -{C 07.00 (1990, c220, s001) + C 07.00 (110, c220, s001) + C 07.00 (1130, c220, s001) + C 08.01 (1940, c280, s002) - C 08.01 (1940, c280, s002), + C 08.01 (101) - C 08.01 (1940, c280, s002), + C 08. |
| 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) <sup>2</sup>         | 21,981           | 23,921           | 25,083           | 26,236           | $ \begin{array}{c} C07.00(r96), c220,s001) + C07.00(r110,c220,s001) + C07.00(r130,c220,s001) + C08.01(r490,c260,s001) + C08.01(r400,c260,s001) + C08.01(r400,c000,s00) + C08.01(r400,c000,s00)$  |
| Credit valuation adjustment - CVA                                  | 4,704            | 8,392            | 7,967            | 6,031            | C 02.00 (R640, 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 (8470, 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_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          |  |

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

<sup>2</sup> 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

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| (min 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)   | 2,005            | 5,040            | 0                | 1,210            |
| Dividend income   | 117              | 143              | 7                | 48               |
| Net Fee and commission income   | 6,831            | 9,238            | 2,700            | 5,223            |
| First ree and commission income<br>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 <sup>1</sup>   | 0                | -241             | 0                | 0                |
| Of which restructuring <sup>1</sup>   | 0                | -4               | 0                | 0                |
| (Increases or (-) decreases of the fund for general banking risks, net) <sup>2</sup>  | 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 subsidaries, 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 subsidaries, 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            |

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

Total Assets: fair value and impairment distribution

DEUTSCHE BANK AKTIENGESELLSCHAFT

| (min EUR)  | J               | As of 30/09/20 | 20               |         |                    | As of 31, | 12/2020          |         |                    | As of 31/ | 03/2021          |         |                    | As of 30/ | 06/2021          |         |  |
|--|-----------------|----------------|------------------|---------|--------------------|-----------|------------------|---------|--------------------|-----------|------------------|---------|--------------------|-----------|------------------|---------|--|
|  |                 | Fa             | ir value hieraro | hy      |                    | Fa        | ir value hieraro | hy      |                    | Fa        | ir value hieraro | ihy     |                    | Fa        | ir value hierarc | :hy     |  |
| ASSETS:  | Carrying amount | Level 1        | Level 2          | Level 3 | Carrying<br>amount | Level 1   | Level 2          | Level 3 | Carrying<br>amount | Level 1   | Level 2          | Level 3 | Carrying<br>amount | Level 1   | Level 2          | Level 3 | References   |
| Cash, cash balances at central banks and other<br>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)(ii);IFRS 9.Appendix A                  |
| Non-trading financial assets mandatorily at fair value<br>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<br>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<br>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<br>hedge of interest rate risk | 0               |                |                  |         | 0                  |           |                  |         | 0                  |           |                  |         | 0                  |           |                  |         | IAS 39.89A(a); IFRS 9.6.5.8                        |
| Other assets <sup>1</sup>  | 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), IG 6                                   |

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

| (min i  | EUR)               |   | A  | s of 30/09/20                        | 20   |                                  |                                      | As of 31/12/2020   |  |                                      |  |                                  |                                      | As of 31/03/2021   |  |                                      |  |                                  |                                      | As of 30/06/2021   |                                  |                                      |  |                                  |                                      |                          |
|---|--------------------|---|--|--------------------------------------|--|----------------------------------|--------------------------------------|--|--|--------------------------------------|--|----------------------------------|--------------------------------------|--|--|--------------------------------------|--|----------------------------------|--------------------------------------|--|----------------------------------|--------------------------------------|--|----------------------------------|--------------------------------------|--------------------------|
|   |                    | Gross carr  | ying amount  |                                      | Accu   | mulated impai                    | rment                                | Gros   | ss carrying amo  | ount                                 | Accu   | mulated impa                     | rment                                | Gr   | oss carrying am  | ount                                 | Accu   | mulated impair                   | ment                                 | Gros   | s carrying amo                   | unt <sup>(2)</sup>                   | Accum  | ulated impairm                   | ent <sup>(2)</sup>                   |                          |
| Breakdown of financial<br>assets by instrument and by<br>counterparty sector <sup>1</sup><br>Financial assets at fair |                    | Stage 1<br>Assets without significant<br>increase in credit risk since<br>initial recognition | Stage 2<br>Assets with<br>significant<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impaired | Stage 3<br>Credit-impaired<br>assets | Stage 1<br>Assets without<br>significant<br>increase in<br>credit risk since<br>initial<br>recognition | increase in<br>credit risk since | Stage 3<br>Credit-impaired<br>assets | Stage 1<br>Assets without<br>significant<br>increase in<br>credit risk since<br>initial<br>recognition | Stage 2<br>Assets with<br>significant<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impaired | Stage 3<br>Credit-impairec<br>assets | Stage 1<br>Assets without<br>significant<br>increase in<br>credit risk since<br>initial<br>recognition | increase in<br>credit risk since | Stage 3<br>Credit-impaired<br>assets | Stage 1<br>Assets without<br>significant<br>increase in<br>credit risk sincu<br>initial<br>recognition | Stage 2<br>Assets with<br>significant<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impaired | Stage 3<br>Credit-impaired<br>assets | Stage 1<br>Assets without<br>significant<br>increase in<br>credit risk since<br>initial<br>recognition | increase in<br>credit risk since | Stage 3<br>Credit-impaired<br>assets | Stage 1<br>Assets without<br>significant<br>increase in<br>credit risk since<br>initial<br>recognition | increase in<br>credit risk since | Stage 3<br>Credit-impaired<br>assets | Stage 1<br>Assets without<br>significant<br>increase in<br>credit risk since<br>initial<br>recognition | increase in<br>credit risk since | Stage 3<br>Credit-impaired<br>assets | References               |
| Financial assets at fair<br>value through other   | Debt securities    | 46,744  | 206  | 0                                    | -10  | -5                               | 0                                    | 49,425   | 69   | 17                                   | -5   | -2                               | -2                                   | 35,384   | 143  | 20                                   | -6   | -2                               | -5                                   | 31,142   | 54                               | 32                                   | -6   | -1                               | -6                                   | Annex V.Part 1.31, 44(b) |
| comprehensive income  | Loans and advances | 6,030   | 140  | 82                                   | -9   | -6                               | 0                                    | 6,008  | 91   | 90                                   | -8   | -3                               | 0                                    | 5,772  | 125  | 96                                   | -6   | -4                               | 0                                    | 5,500  | 230                              | 95                                   | -4   | -5                               | 0                                    | Annex V.Part 1.32, 44(a) |
| Financial assets at   | Debt securities    | 12,745  | 194  | 363                                  | -6   | -3                               | -32                                  | 12,093   | 155  | 358                                  | -12  | -1                               | -20                                  | 12,102   | 146  | 372                                  | -6   | 0                                | -23                                  | 12,317   | 111                              | 342                                  | -8   | -1                               | -27                                  | Annex V.Part 1.31, 44(b) |
| amortised cost  | Loans and advances | 512,493   | 38,998   | 11,995                               | -564   | -720                             | -3,589                               | 479,555  | 35,108   | 11,880                               | -545   | -654                             | -3,661                               | 510,332  | 38,162   | 12,016                               | -489   | -635                             | -3,785                               | 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.

<sup>(2)</sup> 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.



Breakdown of liabilities

DEUTSCHE BANK AKTIENGESELLSCHAFT

(mln EUR)

|   |                  | Carrying         | amount           |                  |  |
|---|------------------|------------------|------------------|------------------|--|
| LIABILITIES:  | As of 30/09/2020 | As of 31/12/2020 | As of 31/03/2021 | As of 30/06/2021 | References                                 |
| 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 <sup>1</sup>  | 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 <sup>1</sup> | 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(I)                     |
| 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 <sup>1</sup>                                   | 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



Breakdown of liabilities

# DEUTSCHE BANK AKTIENGESELLSCHAFT

(mln EUR)

|                                      |   |                  | Carrying         | ) amount         |                  |   |
|--------------------------------------|---|------------------|------------------|------------------|------------------|---|
| Breakdown of financial liabilities i | by instrument and by counterparty sector        | As of 30/09/2020 | As of 31/12/2020 | As of 31/03/2021 | As of 30/06/2021 | References                                |
| 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                         |
|                                      | 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)                |
| Deposits                             | of which: Current accounts / overnight deposits | 19,931           | 17,223           | 18,559           | 19,897           | ECB/2013/33 Annex 2.Part 2.9.1            |
| Deposits                             | 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: Subordin                   | ated 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   |                            |  |                          |   |                               | м                              |  |           |                                |                 |                                  |  |                          |   | IM                          |  |                   |           |                                |        |
|---|--|----------------------------|--|--------------------------|---|-------------------------------|--------------------------------|--|-----------|--------------------------------|-----------------|----------------------------------|--|--------------------------|---|-----------------------------|--|-------------------|-----------|--------------------------------|--------|
|   |  |                            | VaR <i>(Memoran</i>  | dum item)                | STRESSED VaR (  | Memorandum item)              | AND MIG                        | NTAL DEFAULT<br>RATION RISK<br>AL CHARGE | ALL PRICE | RISKS CAPIT<br>FOR CTP         | AL CHARGE       |                                  | VaR <i>(Memora</i>   | andum item)              | STRESSED VaR (Memorandum iter   |                             | INCREM<br>DEFAUI<br>MIGRATI<br>CAPITAL | LT AND<br>ON RISK | ALL PRICE | RISKS CAPITAL CHA<br>FOR CTP   |        |
| (min EUR)   | TOTAL RISK EXPOSURE AMOUNT                             | TOTAL RISK EXPOSURE AMOUNT | MULTIPLICATION<br>FACTOR (mc) x<br>AVERAGE OF<br>PREVIOUS 60<br>WORKING DAYS<br>(VaRavg) | PREVIOUS<br>DAY (VaRt-1) | MULTIPLICATION<br>FACTOR (ms) x<br>AVERAGE OF<br>PREVIOUS 60<br>WORKING DAYS<br>(SVaRavg) | LATEST AVAILABLE<br>(SVaRt-1) | 12 WEEKS<br>AVERAGE<br>MEASURE | LAST MEASURE                             | FLOOR     | 12 WEEKS<br>AVERAGE<br>MEASURE | LAST<br>MEASURE | TOTAL RISK<br>EXPOSURE<br>AMOUNT | MULTIPLICATION<br>FACTOR (mc) x<br>AVERAGE OF<br>PREVIOUS 60<br>WORKING DAYS<br>(VaRavg) | PREVIOUS DAY<br>(VaRt-1) | MULTIPLICATION<br>FACTOR (ms) x<br>AVERAGE OF<br>PREVIOUS 60<br>WORKING DAYS<br>(SVaRavg) | LATEST<br>AVAILABLE (SVaRt- | 12 WEEKS<br>AVERAGE<br>MEASURE         | LAST<br>MEASURE   | FLOOR     | 12 WEEKS<br>AVERAGE<br>MEASURE |        |
|   | As of 30/09/2020                                       | As of 31/12/2020           |  |                          |   | As of 30,                     | 09/2020                        |  |           |                                |                 |                                  |  |                          |   | As of 31/1                  | 2/2020                                 |                   |           |                                |        |
| Traded Debt Instruments                           | 2.331  | 2.417                      | 517  | 140                      | 851   | 212                           |                                |  |           |                                |                 |                                  | 995  | 227                      | 750   | 147                         |  |                   |           |                                |        |
| Of which: General risk<br>Of which: Specific risk | 0  | 0<br>2.417                 | 366  | 89<br>90                 | 656<br>372  | 158<br>105                    |                                |  |           |                                |                 |                                  | 982  | 225                      | 717<br>217  | 139                         |  |                   |           |                                |        |
| Equities  | 2,331  | 2,417                      | 306<br>130   | 90                       | 372   | 26                            |                                |  |           |                                |                 |                                  | 153  | 28                       | 217   | 46                          |  |                   |           |                                |        |
| 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<br>Commodities risk         | 259  | 238                        | 186  | 45                       | 509<br>13   | 103                           |                                |  |           |                                |                 |                                  | 422  | 181                      | 521   | 152                         |  |                   |           |                                |        |
| 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                            | 26.098 |
|   | As of 31/03/2021                                       | As of 30/06/2021           |  |                          |   | As of 31,                     | /03/2021                       |  |           |                                |                 |                                  |  |                          |   | As of 30/0                  | 6/2021                                 |                   |           |                                |        |
| 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                           | 0 237  | 0                          | 4  | 4                        | 6   | 2                             |                                |  |           |                                |                 |                                  | 28   | 7                        | 16  | 4                           |  |                   |           |                                |        |
| Foreign exchange risk<br>Commodities risk         | 237  | 195                        | 182  | 34                       | 321   | 35                            |                                |  |           |                                |                 |                                  | 139  | 36                       | 136   | 27                          |  |                   |           |                                |        |
| 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                            | 19.012 |
| Madest data to collete data and to de-            | ide CTU positions under the particular approach for pr |                            |  |                          |   |                               |                                |  |           |                                |                 |                                  |  |                          |   |                             |  |                   |           |                                |        |

Market risk template does not include CIU 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.



DEUTSCHE BANK AKTIENGESELLSCHAFT

|   |                                  |                                 |                                  | Standardise                         | ed Approach                         |                                 |                      |                                     |
|---|----------------------------------|---------------------------------|----------------------------------|-------------------------------------|-------------------------------------|---------------------------------|----------------------|-------------------------------------|
|   |                                  | As of 30/                       | 09/2020                          |                                     |                                     | As of 31                        | /12/2020             |                                     |
| (mh EJR, %)   | Original Exposure <sup>1</sup>   | Exposure Value <sup>1</sup>     | Risk exposure amount             | Value adjustments and<br>provisions | Original Exposure <sup>1</sup>      | Exposure Value <sup>1</sup>     | Risk exposure amount | Value adjustments and<br>provisions |
| Central governments or central banks  | 132,743                          | 132,789                         | 0                                |                                     | 125,217                             | 125,252                         | 0                    |                                     |
| Regional governments or local authorities   | 6,557                            | 5,239                           | 6                                |                                     | 6,526                               | 5,202                           | 10                   |                                     |
| Public sector entities  | 3,951                            | 3,968                           | 44                               |                                     | 2,344                               | 2,347                           | 25                   |                                     |
| Multilateral Development Banks  | 2,254                            | 2,254                           | 0                                |                                     | 2,205<br>785                        | 2,205                           | 0                    |                                     |
| International Organisations<br>Institutions   | 848<br>10.765                    | 848<br>10,650                   | 319                              |                                     | /85<br>10,626                       | /85                             | 311                  |                                     |
| Institutions<br>Corporates  | 10,765                           | 9,772                           | 9,317                            |                                     | 10,028                              | 10,585                          | 10,953               |                                     |
| of which: SME   | 13,580                           | 506                             | 9,317<br>480                     |                                     | 1,545                               | 11,493                          | 10,953               |                                     |
| Retail  | 3.841                            | 2.080                           | 1,554                            |                                     | 3,855                               | 2,109                           | 1,511                |                                     |
| Orace Pile had done   | 105                              | 36                              | 21                               |                                     | 104                                 | 30                              | 22                   |                                     |
| Consolidated data Secured by mortgages on immovable property  | 3,427                            | 3,310                           | 1,237                            |                                     | 3,342                               | 3,232                           | 1,197                |                                     |
| of which: SME   | 278                              | 275                             | 127                              |                                     | 229                                 | 229                             | 94                   |                                     |
| Exposures in default  | 1,268                            | 970                             | 1,337                            | 239                                 | 1,071                               | 759                             |                      | 25                                  |
| Items associated with particularly high risk  | 245                              | 116                             | 173                              |                                     | 285                                 | 157                             | 235                  |                                     |
| Covered bonds   | 0                                | 0                               | 0                                |                                     | 0                                   | 0                               | 0                    |                                     |
| Claims on institutions and comprates with a ST credit assessment<br>Collective investments undertakings (CIU) | 0                                | 0                               | 0                                |                                     | 0                                   |                                 | 0                    |                                     |
| Collective investments undertakings (CLU)<br>Equity   | 61                               | 61                              | 61                               |                                     | ő                                   |                                 |                      |                                     |
| Other exposures   | 2,677                            | 2.677                           | 2.525                            |                                     | 2.877                               | 2.877                           | 2.875                |                                     |
| Standardised Total <sup>2</sup>   | 184,219                          | 174,736                         | 16,574                           | 466                                 | 176,288                             | 167,007                         | 18,101               | 455                                 |
|   | (1) Orioinal exposure, unlike Ex | posure value, is reported befor | e taking into account any effect | t due to credit conversion facts    | ors or credit risk mitigation techn | niques (e.g. substitution effec | ts).                 |                                     |

ation encities unlike in the socials are to the 2019 eventse

|         |  | Standardisco Approach          |           |                      |  |                    |            |                      |  |  |
|---------|--|--------------------------------|-----------|----------------------|--|--------------------|------------|----------------------|--|--|
|         |  |                                | As of 30/ | 09/2020              |  |                    | As of 31)  | 12/2020              |  |  |
|         | (min EUR, %)   | Original Exposure <sup>1</sup> |           | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure" |            | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> |  |
|         | Central governments or central banks   | 96,499                         | 96,503    | 0                    |  | 87,324             | 87,323     | 0                    |  |  |
|         | Regional governments or local authorities  | 6,378                          | 5,067     | 4                    |  | 6,375              | 5,060      | 5                    |  |  |
|         | 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                          | 2,226     | 45                   |  | 2,002              | 1,994      | 51                   |  |  |
|         | Corporates   | 6,368                          | 5,498     | 5,292                |  | 7,419              | 6,704      | 6,517                |  |  |
|         | of which: SME  | 157<br>1.140                   | 99        | 85                   |  | 241<br>942         | 165<br>848 | 131                  |  |  |
|         | Retail   |                                | 923       | 691                  |  |                    | 848        | 636                  |  |  |
| GERMANY | of which: SME  | 12<br>1.407                    | 5         | 3                    |  | 11<br>253          | 2          | 2                    |  |  |
|         | Secured by mortgages on immovable property<br>of which: SME                        | 1,407                          | 1,301     | 458                  |  | 253                | 241        | 88                   |  |  |
|         | or which: SME<br>Exposures in default  | 514                            | 462       | 650                  |  | 283                | 229        | 304                  |  |  |
|         |  | 214                            | 902       | 000                  | 37   | 203                | 229        | 301                  |  |  |
|         | Items associated with particularly high risk<br>Covered bonds                      | 0                              | 0         | 0                    |  | 0                  | 0          | 0                    |  |  |
|         | Covered bonds<br>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                    |  | -                  | -          | -                    |  |  |
|         | Other exposures  | 213                            | 213       | 61                   |  | 29                 | 29         | 29                   |  |  |
|         | Standardised Total <sup>2</sup>  |                                |           |                      | 78   |                    |            |                      | 70   |  |
|         | Standardised Fotal   |                                |           |                      |  |                    |            |                      |  |  |

<sup>(1)</sup> Opinal essence, write Essence wake, is recorder before taking this account any effect due to creat conversion factors or exist nike initiation technises (n.e. substitution reflex). <sup>(2)</sup> Facil value automotes and revolves on or country of counterwise choice these for securitation ecosaries, additional valuation attrustmets (RNA) and other own finite reductions expanses, the initiation proved notif nik adjustmets. ed to the

|               |  | Standardised Approach             |                                     |                                       |  |   |                             |                      |  |  |
|---------------|--|-----------------------------------|-------------------------------------|---------------------------------------|--|---|-----------------------------|----------------------|--|--|
|               |  |                                   | As of 30)                           | 09/2020                               |  |   | As of 31,                   | 12/2020              |  |  |
|               | (min Euß, %)   | Original Exposure <sup>1</sup>    | Exposure Value <sup>1</sup>         | Risk exposure amount                  | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure <sup>1</sup>          | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> |  |
|               | Central governments or central banks<br>Regional governments or local authorities<br>Public sector entities    | 0<br>9<br>16                      | 0<br>9<br>16                        | 0<br>2<br>3                           |  | 0<br>14<br>3                            | 0<br>14<br>3                | 031                  |  |  |
|               | Multilateral Development Banks<br>International Organisations<br>Institutions                                  | 0<br>0<br>2,369                   | 0<br>0<br>2,198                     | 0<br>0<br>56                          |  | 0<br>0<br>3,778                         | 0<br>0<br>3,603             | 0<br>0<br>83         |  |  |
|               | Corporates<br>of which: SME<br>Retail  | 1,928<br>8<br>4                   | 821<br>8<br>1                       | 762<br>6<br>1                         |  | 2,037<br>164<br>4                       | 1,130<br>8<br>2             | 1,053<br>5<br>2      |  |  |
| UNITED STATES | of which: SME<br>Secured by mortoaces on immovable property<br>of which: SME                                   | 0<br>34<br>0                      | 0<br>34<br>0                        | 0<br>14<br>0                          |  | 0<br>86<br>0                            | 0<br>86<br>0                | 0<br>39<br>0         |  |  |
|               | Exposure in default<br>Exposure in default<br>Rems associated with particularly high risk<br>Covered bonds     | 5                                 | 5                                   | 8                                     | 0  | 0                                       | 0                           | 0                    |  |  |
|               | Claims on institutions and corporates with a ST credit assessment<br>Collective investments undertakings (CIU) | 0                                 | 0                                   | 0                                     |  | 0                                       | 0                           | 0                    |  |  |
|               | Eoulity<br>Other exposures<br>Standardised Total <sup>2</sup>  | 50                                | 56                                  | 56                                    | 1  | 1                                       | 1                           | 0                    |  |  |
|               | Other exposures  | (1) Oripinal exposure, unlike Ex- | 1<br>cosure value, is reported befo | 0<br>re taking into account any effec | 1<br>t due to credit conversion facto            | 1<br>rs or credit risk mitigation techn | 1                           | s).                  | 0  |  |

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|       |   | Statuaruseu Approach           |                             |                      |  |                                |                             |                      |  |  |  |
|-------|---|--------------------------------|-----------------------------|----------------------|--|--------------------------------|-----------------------------|----------------------|--|--|--|
|       |   |                                | As of 30)                   | 09/2020              |  |                                | As of 31,                   | /12/2020             |  |  |  |
|       | (min EUR. %)  | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> |  |  |
|       | Central oovernments or central banks                                | 4,122                          | 4,121                       | 0                    |  | 4,930                          | 4,924                       | 0                    |  |  |  |
|       | Regional governments or local authorities<br>Public sector entities | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |  |  |
|       | Multilateral Development Banks                                      |                                |                             |                      |  |                                |                             |                      |  |  |  |
|       | International Organisations   | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |  |  |
|       | Institutions  | 42                             | 40                          | 40                   |  | 40                             | 38                          | 38                   |  |  |  |
|       | Corporates  | 571                            | 303                         | 301                  |  | 781                            | 487                         | 455                  |  |  |  |
|       | of which: SME   | 137                            | 89                          | 87                   |  | 242                            | 134                         | 122                  |  |  |  |
|       | Retail  | 1,604                          | 467                         | 349                  |  | 1,592                          | 469                         | 280                  |  |  |  |
| ITALY | of which: SME   | 28                             | 3 275                       | 1                    |  | 28                             | 3                           | 2                    |  |  |  |
|       | Secured by mortgages on immovable property<br>of which: SME         | 280                            | 2/6                         | 98                   |  | 325<br>10                      | 329                         | 115                  |  |  |  |
|       | or which: SME<br>Exposures in default                               | 278                            | 118                         | 157                  | 133  | 10                             | 10                          | 51                   | 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                    | 277  | 0                              | 0                           | 0                    | 271  |  |  |
|       |   |                                |                             |                      |  |                                |                             |                      |  |  |  |

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|                |   | Standardised Approach  |   |   |  |  |   |  |  |  |
|----------------|---|--|---|---|--|--|---|--|--|--|
|                |   |  | As of 30)   | 09/2020   |  |  | As of 31  | /12/2020   |  |  |
|                | (min 508, %)  | Original Exposure <sup>1</sup>   | Exposure Value <sup>1</sup>   | Risk exposure amount  | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure <sup>s</sup>   | Exposure Value <sup>3</sup>   | Risk exposure amount   | Value adjustments and<br>provisions <sup>2</sup> |  |
| UNITED KINGDOM | Central experiments or central banks<br>Readica accementer of scal anthon tits<br>Public scal concentrations<br>Michiteral Development Banks<br>Benerational Development<br>Scalar Scalar Scalar<br>of which: Stati | 6,525<br>0<br>2,262<br>472<br>472<br>0<br>1<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 6,533<br>0<br>0<br>2,275<br>260<br>2<br>3<br>0<br>2<br>2<br>0<br>1<br>1<br>0<br>1<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>45<br>258<br>25<br>25<br>2<br>5<br>0<br>1<br>1<br>0<br>1<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0  | 8,365<br>0<br>1<br>0<br>1,923<br>381<br>381<br>3<br>3<br>3<br>0<br>2<br>0<br>0<br>1<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 8,365<br>1<br>0<br>1,938<br>213<br>243<br>3<br>3<br>3<br>3<br>3<br>3<br>3<br>3<br>3<br>3<br>3<br>1<br>1<br>1<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>205<br>22<br>2<br>2<br>0<br>1<br>1<br>0<br>1<br>0<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0  |  |
|                | Eaulty<br>Other exossures<br>Standardised Total <sup>2</sup>  | 0  | 0   | 0   | 1  | 0  | 0<br>0  | 0  | 0  |  |
|                |   | <sup>(1)</sup> Orioinal exposure. unlike Ex<br><sup>(2)</sup> Total value adjustments and<br>exposures, but includes generation. | provisions per country of cou   |   |  |  |   |  |  |  |



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|       |   | Standardised Approach          |                             |                      |  |                                |                             |                      |  |  |
|-------|---|--------------------------------|-----------------------------|----------------------|--|--------------------------------|-----------------------------|----------------------|--|--|
|       |   |                                | As of 30                    | 09/2020              |  |                                | As of 31                    | /12/2020             |  |  |
|       | (min F18 %)   | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> |  |
|       | Central governments or central banks                              | 2,484                          | 2,483                       | 0                    |  | 4,749                          | 4.748                       |                      |  |  |
|       | Regional governments or local authorities                         | 171                            | 162                         | 0                    |  | 137                            | 124                         |                      |  |  |
|       | Public sector entities  | 0                              | 0                           | 0                    |  | 2                              | 2                           | 1                    |  |  |
|       | Multilateral Development Banks                                    | 0                              | 0                           | 0                    |  | 0                              | c                           | 0                    |  |  |
|       | International Organisations                                       | 0                              | 0                           | 0                    |  | 0                              | C                           | 0                    |  |  |
|       | Institutions  | 136                            | 136                         | 3                    |  | 66                             | 66                          | 4                    |  |  |
|       | Corporates  | 175                            | 107                         | 107                  |  | 198                            | 76                          | 75                   |  |  |
|       | of which: SME   | 7                              | 6                           | 6                    |  | 1                              | 1                           | 1                    |  |  |
|       | Retail<br>of which: SMF   | 58                             | 45                          | 34                   |  | 57                             | 43                          | 32                   |  |  |
| SPAIN |   | 159                            | 158                         | 0                    |  |                                |                             |                      |  |  |
|       | Secured by mortoaces on immovable property<br>of which: SNE       | 139                            | 150                         | 27                   |  |                                |                             | 40                   |  |  |
|       | Exposures in default  | 25                             | 24                          | 31                   | 1  | 25                             | 24                          | 31                   | 1  |  |
|       | Items associated with particularly high risk                      | 8                              | 6                           | 9                    | -  | 5                              | 4                           | 6                    | -  |  |
|       | Covered bonds   | 0                              | 0                           | 0                    |  | 0                              | c                           |                      |  |  |
|       | Claims on institutions and corporates with a ST credit assessment | 0                              | 0                           | 0                    |  | 0                              | c                           | 0                    |  |  |
|       | Collective investments undertakinos (CIU)                         | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |  |
|       | Eaulty  | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |  |
|       | Other exposures   | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |  |
|       | Standardised Total <sup>2</sup>                                   |                                |                             |                      | 5  |                                |                             |                      | 4  |  |

<sup>10</sup> Outrial ecourse, write Ecourse value, is recorded forlier taken the account are effect due to condit conversion faces or cost exist inductions for account of exists. <sup>10</sup> Total was accounted and conserve accounted exists the base for accountained accounts, additional advances, follow and faces are handly inductions related to the sequences. Additional generation of accounted with the properties and accounts (accounted in the accounted accou

|             |  | Standardised Approach   |   |  |  |   |  |   |  |  |
|-------------|--|---|---|--|--|---|--|---|--|--|
|             |  |   | As of 30)   | 09/2020  |  |   | As of 31   | /12/2020  |  |  |
|             | (min 505, %)   | Original Exposure <sup>1</sup>  | Exposure Value <sup>1</sup>   | Risk exposure amount   | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure <sup>3</sup>                                      | Exposure Value <sup>1</sup>  | Risk exposure amount  | Value adjustments and<br>provisions <sup>2</sup> |  |
| SWITZERLAND | Control exercision or control backs<br>Recipical exercision of local authorities<br>Publishical Control Backs<br>Publishical Control Backs<br>Institutions<br>Features of the Control Backs<br>Features of Control Backs<br>Features of Control Backs<br>of school: 556<br>Second Backs<br>of school: 556<br>Second Backs<br>Second Backs<br>Control Backs<br>Second Backs<br>Control Backs | 0<br>0<br>0<br>9<br>173<br>0<br>4<br>0<br>8<br>0<br>4<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>2<br>2<br>2<br>0<br>1<br>0<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 1  | 0000<br>000<br>807<br>807<br>807<br>807<br>807<br>800<br>800<br>800 | 0<br>0<br>0<br>8<br>12<br>0<br>7<br>0<br>8<br>8<br>3<br>3<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>2<br>12<br>0<br>5<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 |  |  |
|             | Standardised Total <sup>2</sup>  |   |   |  | 2  |   |  |   | 1  |  |

<sup>10</sup> Orient excess, while Tensors what, is recorded here takes the associated and in order due to cold the device to the any order that index to the sector of the device takes the sector

|            |  |                                |                             |                      | Standardise                                      | ed Approach                    |                             |                      |  |
|------------|--|--------------------------------|-----------------------------|----------------------|--|--------------------------------|-----------------------------|----------------------|--|
|            |  |                                | As of 30)                   | 09/2020              |  |                                | As of 31,                   | /12/2020             |  |
|            | (mh 886, %)  | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> |
|            | Central governments or central banks   | 4,661                          | 4,661                       | 0                    |  | 4,171                          | 4,171                       | 0                    |  |
|            | Regional governments or local authorities  | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |
|            | Public sector entities<br>Multilateral Development Banks                           | 2.056                          | 2.056                       | 0                    |  | 2.092                          | 2.092                       | 0                    |  |
|            | Multilateral Development Banks<br>International Organisations                      | 2,030                          | 2,000                       | 0                    |  | 2,052                          | 2,092                       | 0                    |  |
|            | Institutions   | 37                             | 37                          | 7                    |  | 36                             | 36                          | 7                    |  |
|            | Corporates   | 1,616                          | 398                         | 401                  |  | 1,487                          | 398                         | 397                  |  |
|            | of which: SME  | 7                              | 7                           | 7                    |  | 11<br>232                      | 11                          | 9                    |  |
|            | Retail<br>of which: SME  | 1                              | 0                           | 0                    |  | 232                            | 118                         | 88                   |  |
| LUXEMBOURG | Secured by mortgages on immovable property   | 3                              | 3                           | 1                    |  | 1.113                          | 1.023                       | 358                  |  |
|            | of which: SME  | 0                              | ō                           | 0                    |  | 0                              | 0                           | 0                    |  |
|            | Exposures in default   | 56                             | 56                          | 83                   | 0  | 97                             | 66                          | 80                   | 1  |
|            | Items associated with particularly high risk                                       | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |
|            | Covered bonds<br>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  | 2,463                          | 2,463                       | 2,463                |  | 2,846                          | 2,845                       | 2,846                |  |
|            | Standardised Total <sup>2</sup>  |                                |                             |                      | 1  |                                |                             |                      |  |

|                |   |                                |                             |                      | Standardise                                      | Scandaroised Approach          |                             |                      |  |  |  |
|----------------|---|--------------------------------|-----------------------------|----------------------|--|--------------------------------|-----------------------------|----------------------|--|--|--|
|                |   |                                | As of 30)                   | 09/2020              |  |                                | As of 31                    | /12/2020             |  |  |  |
|                | (mh 886, %)   | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> |  |  |
|                | Central governments or central banks                              | 989                            | 1,003                       | 0                    |  | 696                            | 707                         | 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  | 1                              | 1                           | 0                    |  | 0                              | 0                           | 0                    |  |  |  |
|                | Corporates  | 841                            | 374                         | 367                  |  | 961                            | 507                         | 463                  |  |  |  |
|                | of which: SME   | 417                            | 93                          | 86                   |  | 531                            | 214                         | 171                  |  |  |  |
|                | Retail  | 82                             | 35                          | 22                   |  | 78                             | 32                          | 24                   |  |  |  |
| NETHERLANDS    | of which: SME   | 63                             | 26                          | 15                   |  | 62                             | 23                          | 18                   |  |  |  |
| INE I HERLANDS | Secured by mortgages on immovable property                        | 185                            | 182                         | 85                   |  | 184                            | 183                         |                      |  |  |  |
|                | of which: SME   | 170                            | 168                         | 78                   |  | 171                            | 171                         | 72                   |  |  |  |
|                | Exposures in default  | 79                             | 34                          | 38                   | 39   | 62                             | 23                          | 22                   | 35   |  |  |
|                | Items associated with particularly high risk                      | 0                              | 0                           | 0                    |  | 0                              | C                           | 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                    |  |  |  |
|                | Eaulty  | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |  |  |
|                | Other exposures   | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |  |  |
|                |   |                                |                             |                      |  |                                |                             |                      |  |  |  |

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|          |  |                                |                             |                      | Standardise                                      | ed Approach                    |                             |                      |  |
|----------|--|--------------------------------|-----------------------------|----------------------|--|--------------------------------|-----------------------------|----------------------|--|
|          |  |                                | As of 30/                   | 09/2020              |  |                                | As of 31                    | /12/2020             |  |
|          | (mh EJR, %)  | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure <sup>3</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> |
|          | Central oovernments or central banks                                 | 4,724                          | 4,724                       | 0                    |  | 4,914                          | 4,914                       | 0                    |  |
|          | Regional governments or local authorities<br>Public sector entities  | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |
|          | Multilateral Development Banks                                       | 197                            | 197                         | 0                    |  | 113                            | 113                         | 0                    |  |
|          | International Organisations  | 0                              | 0                           | 0                    |  | 0                              | c                           | 0                    |  |
|          | Institutions   | 3,058                          | 3,107                       | 72                   |  | 2,075                          | 2,074                       | 43                   |  |
|          | Corporates   | 68                             | 62                          | 18                   |  | 70                             | 64                          | 22                   |  |
|          | of which: SME<br>Retail  | 0                              | 0                           | 0                    |  | 1 7                            | 1                           | 1                    |  |
| ED ANICE | of which: SME  | 1                              | 0                           | 0                    |  | 1                              | c c                         | 0                    |  |
| FRANCE   | Secured by mortgages on immovable property                           | 18                             | 18                          | 6                    |  | 24                             | 23                          | 8                    |  |
|          | of which: SME  | 1                              | 1                           | 0                    |  | 1                              | 1                           | 0                    |  |
|          | Exposures in default<br>Items associated with particularly high risk | 4                              | 0                           | 0                    | 0  | 0                              | 0                           | 0                    | 0  |
|          | Covered bonds  | 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 <sup>2</sup>                                      |                                |                             |                      |  |                                |                             |                      |  |

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|       |  |                                |                             |                      | Standardise                                      | d Approach                     |                             |                      |  |
|-------|--|--------------------------------|-----------------------------|----------------------|--|--------------------------------|-----------------------------|----------------------|--|
|       |  |                                | As of 30)                   | 09/2020              |  |                                | As of 31                    | /12/2020             |  |
|       | /mb F18 %1   | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> |
|       | Central governments or central banks<br>Regional governments or local authorities  | 0                              | 0                           | 0                    |  | 0                              | 0                           | 022                  |  |
|       | Public sector entities<br>Multilateral Development Banks<br>International Organisations  | 0                              | 0                           | 0                    |  | 0                              | 0<br>0                      |                      |  |
|       | Institutions<br>Corporates<br>of which: SME  | 125<br>360<br>11               | 125<br>203<br>6             | 18<br>202<br>5       |  | 88<br>328<br>11                | 88<br>180<br>7              | 14                   |  |
| INDIA | Retail<br>of which: SME<br>Secured by mortgages on immovable property  | 735<br>3<br>1.302              | 581<br>2<br>1.299           | 436<br>1<br>493      |  | 714<br>3<br>1.193              | 564<br>2<br>1.192           | 423                  |  |
|       | of which: SNE<br>Exoosures in default<br>Ttems associated with particularly high risk  | 7 102                          | 7 80                        | 2 83 0               | 22   | 7                              | 7 130                       | 2 136                | 38   |
|       | Items associated with particularly ingn risk.<br>Covered bonds<br>Claims on institutions and corporates with a ST credit assessment<br>Collective investments undertaking. (CIU) | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |
|       | Equity<br>Other exposures  | 0                              | 0                           | 0                    |  | 0                              | 0<br>0                      |                      |  |
|       | Standardised Total <sup>2</sup>  |                                |                             |                      | 34   |                                |                             |                      | 48   |

<sup>10</sup> Original executive, while Rossow value, a recorder larber takino r Misscowi and Web and Construction of execution in the construction of execution of e



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|                   |   | Standardised Approach                      |                             |                      |                                  |                                |                             |                      |                                  |  |  |
|-------------------|---|--|-----------------------------|----------------------|----------------------------------|--------------------------------|-----------------------------|----------------------|----------------------------------|--|--|
|                   |   |  | As of 31,                   | 03/2021              |                                  |                                | As of 30,                   | 06/2021              |                                  |  |  |
|                   | (m) 5.8. %)   | Original Exposure <sup>1</sup>             | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and provisions | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and provisions |  |  |
|                   | (min EDR, %)<br>Central governments or central banks                              | 127,535                                    | 127,967                     | 0                    |                                  | 132,295                        | 132,288                     |                      |                                  |  |  |
|                   | Central dovernments or central banks<br>Regional governments or local authorities | 5.661                                      | 4.287                       |                      |                                  | 9,544                          | 5.578                       | 12                   |                                  |  |  |
|                   | Public sector entities  | 1,807                                      | 1,809                       | 45                   |                                  | 1,250                          | 1,260                       | 23                   |                                  |  |  |
|                   | Multilateral Development Banks  | 1,837                                      | 1,837                       |                      |                                  | 1,271                          | 1,271                       |                      |                                  |  |  |
|                   | International Organisations   | 871  | 871                         | 0                    |                                  | 816                            | 816                         | 0                    |                                  |  |  |
|                   | Institutions  | 8.697                                      | 8,593                       | 317                  |                                  | 9,204                          | 9.007                       | 208                  |                                  |  |  |
|                   | Corporates  | 20,475                                     | 12,234                      | 11,642               |                                  | 17,866                         | 11,644                      | 11,305               |                                  |  |  |
|                   | of which: SME   | 1,361                                      | 850                         | 710                  |                                  | 1,139                          | 689                         | 575                  |                                  |  |  |
|                   | Retail  | 3,769                                      | 1,992                       | 1,422                |                                  | 3,742                          | 1,977                       | 1,408                |                                  |  |  |
| Consolidated data | of which: SME   | 90   | 29                          | 22                   |                                  | 86                             | 26                          | 19                   |                                  |  |  |
| COnsolidated data | Secured by mortgages on immovable property  | 3,390                                      | 3,277                       | 1,211                |                                  | 3,387                          | 3,275                       | 1,212                |                                  |  |  |
|                   | of which: SME   | 211  | 211                         | 86                   |                                  | 200                            | 200                         | 82                   |                                  |  |  |
|                   | Exposures in default  | 1,082                                      | 787                         | 1,049                | 252                              | 1,428                          | 1,109                       | 1,546                | 26                               |  |  |
|                   | Items associated with particularly high risk                                      | 231  | 99                          | 148                  |                                  | 263                            | 134                         | 201                  |                                  |  |  |
|                   | Covered bonds   | 0  | 0                           | 0                    |                                  | 0                              | 0                           | 0                    |                                  |  |  |
|                   | Claims on institutions and comprates with a ST credit assessment                  | 0  | 0                           | 0                    |                                  | 0                              | 0                           | 0                    |                                  |  |  |
|                   | Collective investments undertakings (CIU)   | 0  | 0                           | 0                    |                                  | 15,728                         | 4,725                       | 5,362                |                                  |  |  |
|                   | Equity  | 0<br>2.513                                 | 0<br>2.513                  | 2.496                |                                  | 0                              | 0                           | 0                    |                                  |  |  |
|                   | Other exposures   | 177.866                                    |                             |                      |                                  | 3b<br>196.830                  | 35<br>173.120               | 21.308               | 45                               |  |  |
|                   | Standardised Total <sup>2</sup>   | 177,866<br>(1) Original exposure, unlike E | 165,863                     | 18,339               | 442                              |                                |                             |                      | 45/                              |  |  |

and Total does not include the Secutarisation position unlike in the results prior to the 2019 exercise.

|         |   |                                |                             |                      | Standardise                                      | ed Approach                    |                             |                      |  |
|---------|---|--------------------------------|-----------------------------|----------------------|--|--------------------------------|-----------------------------|----------------------|--|
|         |   |                                | As of 31,                   | 03/2021              |  |                                | As of 30,                   | 06/2021              |  |
|         | (mh B.R. %)   | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> |
|         | Central governments or central banks                              | 98,142                         | 98,143                      | 0                    |  | 106,402                        | 106,397                     | 0                    |  |
|         | Regional governments or local authorities                         | 5,516                          | 4,150                       | 4                    |  | 9,423                          | 5,465                       | 5                    |  |
|         | Public sector entities  | 1,743                          | 1,745                       | 14                   |  | 1,211                          | 1,222                       | 16                   |  |
|         | Multilateral Development Banks                                    | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |
|         | International Organisations                                       | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |
|         | Institutions  | 2,029                          | 2,003                       |                      |  | 2,228                          | 2,209                       | 42                   |  |
|         | Corporates  | 7,509                          | 6,838                       | 6,454                |  | 7,042                          | 6,507                       | 6,392                |  |
|         | of which: SME   | 202                            | 161                         | 126                  |  | 209                            | 169                         | 133                  |  |
|         | Retail  | 794                            | 699                         | 524                  |  | 778                            | 684                         | 513                  |  |
| GERMANY | of which: SME   | 15                             | 7                           | 5                    |  | 15                             | 6                           | 4                    |  |
| GERMANT | Secured by mortgages on immovable property                        | 257                            | 245                         | 89                   |  | 176                            | 166                         | 62                   |  |
|         | of which: SME   | 36                             | 36                          | 15                   |  | 42                             | 42                          | 18                   |  |
|         | Exposures in default  | 329                            | 283                         | 382                  | 46   | 133                            | 85                          | 117                  | 46   |
|         | Items associated with particularly high risk                      | 0                              | 0                           | 0                    |  | 1                              | 1                           | 1                    |  |
|         | Covered bonds   | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |
|         | Claims on institutions and corporates with a ST credit assessment | 0                              | U                           | 0                    |  | 15.111                         | 4.281                       | 2,219                |  |
| 1       | Collective investments undertakings (CIU)                         | 0                              | 0                           | 0                    |  | 15,111                         | 9,281                       | 2,219                |  |
|         | Eaulty  | 0                              | 0                           | 0                    |  | 0                              | 0                           | 29                   |  |
| 1       | Other exposures   | a.                             | 35                          | 30                   | 71   | 31                             | 31                          | 29                   | 72   |
|         | Standardised Total <sup>2</sup>                                   |                                |                             |                      | И  |                                |                             |                      | /2   |

(1) Objied represe, welle Equation value, is reported before taking the account any effect data is bordit converting the count of any effect data is bordit converting the count of any effect data is bordit converting the count of any effect data is bordit converting the count of any effect data is bordit converting the count of any effect data is bordit converting the count of any effect data is bordit converting the count of any effect data is bordit converting the count of any effect data is bordit converting the count of any effective relation in taking the count of any effective relation in taking the count of any effective relation of a distribution.

|               |  |   |  |  | Standardise                                      | ed Approach  |  |   |  |
|---------------|--|---|--|--|--|--|--|---|--|
|               |  |   | As of 31/  | 03/2021  |  |  | As of 30   | /06/2021  |  |
|               | (m) B.R. %)  | Original Exposure <sup>1</sup>  | Exposure Value <sup>1</sup>  | Risk exposure amount   | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure <sup>1</sup>   | Exposure Value <sup>1</sup>  | Risk exposure amount  | Value adjustments and<br>provisions <sup>2</sup> |
| UNITED STATES | Calcular deventments or calcular backs<br>Radie, second over methods<br>Radie, second over Backs<br>Radie, second over Backs<br>Institutional Constraints<br>Institutional Constraints<br>Institutional Constraints<br>Radia<br>of which SME<br>Social Constraints<br>Radie Institutional Second Second Second<br>Radie Institutional Second Second Second Second<br>Radie Institutional Second Second Second Second<br>Radie Institutional Constraints<br>Radie Institutional Constraints<br>Radie Institutional Constraints<br>Radie Institutional Constraints<br>Radie Institutional Constraints<br>Calculate Institutional Constraints<br>Radie Constraints<br>Calculate Institutional Constraints<br>Radie Constraints | 0<br>8<br>14<br>0<br>0<br>3,855<br>36<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>8<br>14<br>0<br>0<br>2,003<br>1,397<br>32<br>3<br>0<br>6<br>3<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>2<br>6<br>0<br>0<br>1,348<br>27<br>2<br>0<br>25<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0  | 0<br>8<br>36<br>0<br>0<br>2,147<br>28<br>2<br>8<br>0<br>7<br>5<br>0<br>0<br>0<br>200<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>8<br>36<br>0<br>1,718<br>1,208<br>31<br>2<br>0<br>7<br>5<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>2<br>7<br>0<br>45<br>1,164<br>22<br>2<br>0<br>3<br>3<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0  |
|               | Standardised Total <sup>2</sup>  |   |  |  | 1  |  | -  |   |  |

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|-------|---|---|---|--|--|--|--|--|--|
|       |   |   | As of 31/   | 03/2021  |  |  | As of 30   | 06/2021  |  |
|       | (min File %).   | Original Exposure <sup>1</sup>  | Exposure Value <sup>1</sup>   | Risk exposure amount   | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure <sup>1</sup>   | Exposure Value <sup>1</sup>  | Risk exposure amount   | Value adjustments and<br>provisions <sup>2</sup> |
| ITALY | Contrainments or contrainduses<br>Realized accounter for load activation<br>Fulfic accounter for load activation<br>Fulfic accounter for load activation<br>Institution<br>Institution<br>Components<br>of activity SHE<br>of activity INF<br>Sourced for metaliants on institute<br>State of the components<br>of activity metaliants on institute<br>Sourced for metaliants on institute<br>State of the components | 5,144<br>0<br>0<br>40<br>931<br>2688<br>1,582<br>29<br>317<br>10<br>209 | 5,143<br>0<br>0<br>0<br>0<br>9<br>479<br>477<br>2<br>318<br>318<br>447<br>2<br>316<br>10<br>0<br>75<br>75 | 0<br>0<br>0<br>99<br>4655<br>124<br>124<br>263<br>253<br>2<br>2<br>12<br>12<br>12<br>3<br>88 |  | 3,706<br>0<br>0<br>9922<br>167<br>1,642<br>29<br>337<br>10<br>337<br>30<br>258 | 3,707<br>0<br>0<br>0<br>1<br>1<br>699<br>60<br>903<br>2<br>336<br>305<br>10<br>124 | 0<br>0<br>0<br>1<br>398<br>49<br>303<br>2<br>2<br>119<br>3<br>3<br>3<br>3<br>3 | 132  |
|       | Tems associated with availcularly high risk<br>Covered bounds<br>Claims on institutions and concortes with a ST credit assessment<br>Collective investments undertakings (CIU)<br>Equity<br>Other associates  | 220<br>0<br>0<br>0<br>0<br>0<br>0                                       | 91<br>0<br>0<br>0<br>0<br>0   | 137<br>0<br>0<br>0<br>0<br>0<br>0  |  | 215<br>0<br>6<br>0<br>0  | 89<br>0<br>6<br>0<br>0   | 134<br>0<br>0<br>17<br>0<br>0  |  |

10 Option of exposes, while Exposes while, is reported their taking in the court any effect of a to condition exposes, additional valuation adjustments (Adjust and Exposes)
 10 Taking adjustments and provides are country of counterparty excludes these for executivation exposes, additional valuation adjustments (Adjust and Exposes)
 10 Taking adjustments (Adjust adjust adjustments)))

|                |   |   |   |                      | Standardis                                       | ed Approach   |   |  |  |
|----------------|---|---|---|----------------------|--|---|---|--|--|
|                |   |   | As of 31,   | 03/2021              |  |   | As of 30,   | 06/2021  |  |
|                | (min EUR, %)  | Original Exposure <sup>1</sup>  | Exposure Value <sup>1</sup>   | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure <sup>1</sup>  | Exposure Value <sup>1</sup>   | Risk exposure amount   | Value adjustments and<br>provisions <sup>2</sup> |
| UNITED KINGDOM | Andria an exemption in chair alkohisti<br>Manda an exemption in chair alkohisti<br>Mattilatera in chair alkohisti<br>Mattilatera Devoksment Baska<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>Institution<br>I | 6,322<br>0<br>0<br>2,131<br>467<br>18<br>3<br>0<br>2<br>2<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 6,312<br>0<br>0<br>2,149<br>2<br>1<br>1<br>3<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0                    | 0  | 2,204<br>0<br>1<br>0<br>1,965<br>453<br>1<br>1<br>3<br>5<br>5<br>5<br>67<br>67<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 7,203<br>0<br>1<br>1,970<br>2,244<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>224<br>1<br>2<br>2<br>1<br>0<br>2<br>2<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0  |
|                | Standardised Total <sup>2</sup>   |   |   |                      | 1  |   |   |  | 1  |
|                |   | <ol> <li>Original exposure, unlike E:</li> <li>Total value adjustments an<br/>exposures, but includes gener</li> </ol>                    | d provisions per country of co  |                      |  |   |   |  |  |



DEUTSCHE BANK AKTIENGESELLSCHAFT

|       |   |   |   |   | Standardise                                      | d Approach   |   |  |  |
|-------|---|---|---|---|--|--|---|--|--|
|       |   |   | As of 31,   | 03/2021   |  |  | As of 30,   | 06/2021  |  |
|       |   | Original Exposure <sup>1</sup>  | Exposure Value <sup>1</sup>   | Risk exposure amount  | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure <sup>1</sup>   | Exposure Value <sup>1</sup>   | Risk exposure amount   | Value adjustments and<br>provisions <sup>2</sup> |
| SPAIN | Social supervision proceeding and the first Social<br>Bedievel assessments of local additions<br>Public scales and the social<br>Public scales and the social Public scales<br>Real Social Public Scales and the social Public scales<br>Real Scales and the social Public scales and the social<br>Public scale Scales and the social Public scales<br>Real Scales and the social Public scales and the social<br>Public scale Scales and Comparison and the social scales<br>Control Public Scales and the social Public scales<br>Control Public Scales and the social Public Scales and<br>Control Public Scales and the social Public Scales and<br>Control Public Scales and Scales and Scales and Scales and<br>Control Public Scales and Scales and Scales and Scales and<br>Control Public Scales and Scales and Scales and Scales and<br>Control Public Scales and Scale | 3,460<br>1357<br>0<br>0<br>53<br>3244<br>58<br>0<br>7<br>7<br>0<br>0<br>0<br>0<br>11<br>1<br>7<br>7<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 3,460<br>1155<br>1<br>0<br>0<br>5<br>3<br>127<br>127<br>1<br>4<br>4<br>4<br>0<br>0<br>100<br>6<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>2<br>228<br>13<br>3<br>0<br>0<br>27<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 |  | 1.178<br>1121<br>0<br>0<br>777<br>228<br>0<br>58<br>0<br>58<br>0<br>77<br>1<br>3<br>43<br>0<br>0<br>1<br>1<br>43<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 3,177<br>1000<br>0<br>0<br>75<br>1122<br>122<br>122<br>122<br>0<br>7<br>122<br>0<br>7<br>1<br>4<br>6<br>0<br>7<br>7<br>1<br>4<br>3<br>0<br>0<br>7<br>7<br>0<br>0<br>7<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1 |  |
|       | Standardised Total <sup>2</sup>   |   |   |   | 4  |  |   |  | 3  |
|       |   |   |   |   |  | tors or credit risk mitigation tech<br>nal valuation adjustments (AVA  |   |  |  |

(1) Original exposure, unlike Exposure value, is reported bafore taking inte account any effect due to realt conversion factors or credit risk mitigation techniques (e.g., aubstitution effects). (2) Total value adjustments and providence per country of constripuncy includes those for securitistation exposures, additional valuation adjustments (AIM4) and other own finds real-motioness. but includes remain road risk significantements.

| SWITZERAND A share a naturable provider and state and st |             |  |  |   |  | Standardise | ed Approach  |   |  |  |
|--|-------------|--|--|---|--|-------------|--|---|--|--|
| SWITZERLAND         Carlos averandos or carlos has a formanda provintemantal<br>control do control do la control                               |             |  |  | As of 31,   | /03/2021   |             |  | As of 30  | 06/2021  |  |
| SWITZERLAND         Control accounting or general banks<br>hadrong overwarden or fold all admonstrate<br>metallitical (overwarden facilities)         Image: Control accounting of the control accounting<br>overward overwarden facilities         Image: Control accounting overwarden facilities           SWITZERLAND         Second to metallities overwarden facilities         Image: Control accounting o  |             | (a), 20 (b).   | Original Exposure <sup>1</sup>   | Exposure Value <sup>1</sup>   | Risk exposure amount   |             | Original Exposure <sup>1</sup>   | Exposure Value <sup>1</sup>   | Risk exposure amount   | Value adjustments and<br>provisions <sup>2</sup> |
| California  | SWITZERLAND | Cathol assessments or cathol backs<br>Records an exercution of local authorities<br>and listic assessment Backs<br>Hallitation Constantions<br>Eartholitations<br>Eartholitations<br>Constantiation Constantiations<br>Eartholitations<br>Constantiation Constantiation<br>Records The Intelligence Constantiation<br>of which 1995<br>Earconards Incolute<br>Constantiation Constantiation<br>Eartholitation and constantiation (COII)<br>Collision on Intelligence Constantiation<br>Collision Eartholitation and constantiation<br>Collisions Eartholitation and constantiation (COII)<br>Collision Eartholitation and Constantiation (COII)<br>Collisions Eartholitation and Constantiation (COII) | 0<br>0<br>0<br>1199<br>0<br>30<br>30<br>0<br>4<br>0<br>4<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 29<br>29<br>4<br>30<br>30<br>30<br>30<br>30<br>30<br>30<br>30<br>30<br>30<br>30<br>30<br>30 | 0<br>0<br>3<br>3<br>3<br>0<br>1<br>1<br>1<br>1<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 1           | 0<br>0<br>0<br>7<br>61<br>3<br>9<br>0<br>0<br>3<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>3<br>4<br>3<br>0<br>0<br>10<br>0<br>0<br>4<br>4<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 |  |

(1) Organi exposes, while Exposes where a reported hefers taking in a accust any effect due to read reasons are been as observed or the impact to the imp

|            |  |                                |                             |                      | Standardise                                      | d Approach                     |                             |                      |  |
|------------|--|--------------------------------|-----------------------------|----------------------|--|--------------------------------|-----------------------------|----------------------|--|
|            |  |                                | As of 31,                   | /03/2021             |  |                                | As of 30                    | 06/2021              |  |
|            | (mh 848 %)   | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> |
|            | Central governments or central banks   | 4,512                          | 4,512                       | 0                    |  | 4,508                          | 4,508                       | 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<br>Corporates   | 36<br>1.358                    | 36                          | 285                  |  | 37<br>1.280                    | 3/<br>248                   | 248                  |  |
|            | of which: SME  | 1,000                          | 100                         | 100                  |  | 1,100                          | 1                           | 1                    |  |
|            | Retail   | 239                            | 122                         | 91                   |  | 242                            | 124                         | 93                   |  |
| UNTHROUGH  | of which: SME  | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |
| LUXEMBOURG | Secured by mortgages on immovable property   | 1,129                          | 1,036                       | 356                  |  | 1,198                          | 1,103                       | 389                  |  |
|            | of which: SME  | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |
|            | Exposures in default   | 90                             | 56                          | 82                   | 1  | 113                            | 77                          | 113                  | 1  |
|            | 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<br>Collective investments undertakings (CIU) | 0                              |                             | 0                    |  | 10                             | 10                          | 14                   |  |
|            | Collective investments undertakinds (CEU)<br>Equity  | 0                              |                             | 0                    |  | 19                             | 19                          | 14                   |  |
|            | Other exposures  | 2.463                          | 2.963                       | 2.463                |  | 0                              | 0                           |                      |  |
|            |  |                                |                             |                      |  |                                |                             |                      |  |

(1) Organi regiones, velice Equipsion value, is reported from tables (into accurate any effect data to confit control and interpret degla substitution effects). (2) Face values and posteriors and posteriors per control of control performance. Additional valuation adjustments (PARk) and other own funds inductions related to the missioness for Minddaness and Relational and accurate any effect data to confit control performance. (PARk) and other own funds inductions related to the missioness for Minddaness and Relational accurate any effect data to confit control performance. (PARk) and other own funds inductions related to the missioness for Minddaness and Relational accurate any effect data and accurate any effect data.

|             |  |                                |                             |                      | Standardist                                      | eu approach                    |                             |                      |  |
|-------------|--|--------------------------------|-----------------------------|----------------------|--|--------------------------------|-----------------------------|----------------------|--|
|             |  |                                | As of 31,                   | /03/2021             |  |                                | As of 30,                   | 06/2021              |  |
|             | (mh 506 %)   | Original Exposure <sup>1</sup> | Exposure Value <sup>s</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> |
|             | Central governments or central banks   | 670                            | 680                         | 0                    |  | 637                            | 646                         | 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   | 0                              | 1                           | 0                    |  | 0                              | 0                           | 0                    |  |
|             | Corporates   | 888                            | 503                         |                      |  | 849                            | 503                         | 465                  |  |
|             | of which: SME  | 528                            | 210                         | 169                  |  | 474                            | 197                         | 160                  |  |
|             | Retail   | 66                             | 31                          | 23                   |  | 59                             | 26                          | 19                   |  |
| NETHERLANDS | of which: SME  | 45                             | 19                          | 14                   |  | 40                             | 16                          | 12                   |  |
| HETHERE WOO | Secured by mortgages on immovable property   | 172                            | 172                         | 73                   |  | 157                            | 157                         | 65<br>58             |  |
|             | of which: SME  | 153                            | 153                         | 64                   |  | 141                            | 141                         | 58                   | 22   |
|             | Exoosures in default   | 53                             | 25                          | 2/                   | 2b   | 61                             | 35                          | 46                   | 22   |
|             | Items associated with particularly high risk                                       | 0                              |                             | 0                    |  |                                | 0                           | 0                    |  |
| 1           | Covered bonds<br>Claims on institutions and corporates with a ST credit assessment | 0                              | u<br>u                      | 0                    |  | 0                              | 0                           | 0                    |  |
|             | Collective investments undertakings (CIU)  | 0                              | 0                           | 0                    |  | 6                              | 2                           | 2                    |  |
| 1           | Collective investments undertakings (CEU)<br>Equity                                | 0                              |                             | 0                    |  | °                              | 4                           | 2                    |  |
|             | Other exposures  | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |
|             |  |                                |                             |                      |  |                                |                             |                      |  |

Comparison of the state of

|        |  |                                |                             |                      | Standardise                                      | ed Approach                    |                             |                      |  |
|--------|--|--------------------------------|-----------------------------|----------------------|--|--------------------------------|-----------------------------|----------------------|--|
|        |  |                                | As of 31,                   | 03/2021              |  |                                | As of 30,                   | /06/2021             |  |
|        | (mh EJR, %)  | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> |
|        | Central governments or central banks   | 3,056                          | 3,055                       | 0                    |  | 1,385                          | 1,385                       | 0                    |  |
|        | Regional governments or local authorities<br>Public sector entities                | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |
|        | Multilateral Development Banks   | 34                             | 34                          | 0                    |  | 33                             | 13                          |                      |  |
|        | International Organisations  | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |
|        | Institutions   | 1,606                          | 1,608                       | 33                   |  | 2,366                          | 2,367                       | 48                   |  |
|        | Corporates   | 19                             | 9                           | 9                    |  | 89                             | 56                          | 55                   |  |
|        | of which: SME<br>Retail  | 0                              | 0                           | 0                    |  | 20                             | 10                          | 8                    |  |
|        | of which: SME  | 0                              | 3                           | 1                    |  | ,<br>,                         | 0                           |                      |  |
| FRANCE | Secured by mortgages on immovable property   | 25                             | 24                          | 8                    |  | 41                             | 40                          | 17                   |  |
|        | of which: SME  | 1                              | 1                           | 0                    |  | 1                              | 1                           | 0                    |  |
|        | Exposures in default   | 0                              | 0                           | 0                    | 0  | 2                              | 2                           | 2                    |  |
|        | Items associated with particularly high risk<br>Covered bonds                      | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |
|        | Covered bonds<br>Claims on institutions and corporates with a ST credit assessment | 0                              | 0                           | 0                    |  | 0                              | 0                           |                      |  |
|        | Collective investments undertakings (CIU)  | 0                              | 0                           | 0                    |  | 128                            | 30                          | 12                   |  |
|        | Equity   | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |  |
|        | Other exposures  | 0                              | 0                           | 0                    |  | 0                              | 0                           | 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 values adjutments and providence per contrily of counterparty excludes those for securitidiation exposures, additional valuation adjutments (AWA) and other own functi reductions related to the environment.

|       |   |                                |                             |                      | Standardise                                      | d Approach                     |                             |                      |   |
|-------|---|--------------------------------|-----------------------------|----------------------|--|--------------------------------|-----------------------------|----------------------|---|
|       |   |                                | As of 31,                   | 03/2021              |  |                                | As of 30,                   | 06/2021              |   |
|       |   | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments an<br>provisions <sup>2</sup> |
|       | (min EUR, %)<br>Central governments or central banks              | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |   |
|       | Regional governments or local authorities                         | ō                              | 3                           | 3                    |  | 0                              | 5                           | 5                    |   |
|       | 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  | 82                             | 111                         | 13                   |  | 82                             | 82                          | 2                    |   |
|       | Corporates  | 382                            | 213                         | 197                  |  | 316                            | 169                         | 166                  |   |
|       | of which: SME   | 24                             | 18                          | 15                   |  | 24                             | 18                          | 15                   |   |
|       | Retail  | 784                            | 616                         | 462                  |  | 713                            | 561                         | 421                  |   |
| INDIA | of which: SME   | 2                              | 1                           | 473                  |  | 2                              | 1                           | 1                    |   |
|       | Secured by mortoages on immovable property<br>of which: SME       | 1,247                          | 1,246                       | 4/3                  |  | 1,237                          | 1,236                       | 469                  |   |
|       | or which: SME<br>Exposures in default                             | 172                            | 130                         | 136                  | 20   | 182                            | 138                         | 143                  | -   |
|       | Items associated with particularly high risk                      | 1/2                            | 1.00                        | 1.00                 | 30   |                                | 1.50                        | 110                  |   |
|       | Covered bonds   | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |   |
|       | Claims on institutions and corporates with a ST credit assessment | 0                              | ō                           | 0                    |  | 0                              | ō                           | 0                    |   |
|       | Collective investments undertakings (CIU)                         | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |   |
|       | Eaulty  | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |   |
|       | Other exposures   | 0                              | 0                           | 0                    |  | 0                              | 0                           | 0                    |   |
|       | Standardised Total <sup>2</sup>                                   |                                |                             |                      | 48   |                                |                             |                      | 4   |

(1) Objinal exposes, while Exposer value, is reported before taking the account any effect due to credit convention factors or credit rule integration techniques (u.e., substitution effects).
(2) Total value adjustments and pointiespace processing of constrainty excludes these for securitation exposes, sub-factors (MAR) and other own finds reductions related to the exposures, sub-factors and other rules.



DEUTSCHE BANK AKTIENGESELLSCHAFT

|                   |  |                  |                        |                                |                                    |                        | IRB Ap                      | oproach            |                        |                                |                 |                        |                             |
|-------------------|--|------------------|------------------------|--------------------------------|------------------------------------|------------------------|-----------------------------|--------------------|------------------------|--------------------------------|-----------------|------------------------|-----------------------------|
|                   |  |                  |                        | As of                          | 30/09/2020                         |                        |                             |                    |                        | As of :                        | 31/12/2020      |                        |                             |
|                   |  | Original         | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure                      | 2 amount               | Value<br>adjustments<br>and | Original E         | xposure <sup>s</sup>   | Exposure<br>Value <sup>1</sup> | Risk exposure   | 2 amount               | Value<br>adjustments<br>and |
|                   | (min EUR, 56)  |                  | Of which:<br>defaulted |                                |                                    | Of which:<br>defaulted | provisions                  |                    | Of which:<br>defaulted |                                |                 | Of which:<br>defaulted | provisions                  |
|                   | Central banks and central governments<br>Institutions          | 115,39           | 269                    | 123,195<br>40.433              | 17,179 7,238                       | 3 226                  | 32                          | 118,681<br>42.521  | 237<br>1.800           | 126,901<br>43.074              | 18,049<br>6.871 | 3<br>238               | 38                          |
|                   | Corporates   | 40,043           | 1,620                  | 313.439                        | 101.395                            | 2,900                  | 5,382                       | 42,321<br>450,728  | 1,600                  | 301.641                        | 99.391          | 2,759                  | 5,178                       |
|                   | Corporates - Of Which: Specialised Lending                     | 46,796           | 2,765                  | 43.365                         | 10.470                             | 453                    | 1.134                       | 44.814             | 3,344                  | 41.817                         | 9.717           | 456                    | 1,289                       |
|                   | Corporates - Of Which: SME                                     | 26,967           | 602                    | 19,485                         | 7,630                              | 183                    | 298                         | 27,816             | 626                    | 19,870                         | 7,348           | 150                    | 327                         |
|                   | Retail   | 245,24           | 4,412                  | 227,113                        | 50,873                             | 1,209                  | 2,837                       | 240,874            | 4,034                  | 227,396                        | 50,325          | 1,093                  | 2,841                       |
|                   | Retail - Secured on real estate property                       | 178,91           | 1,720                  | 176,678                        | 30,458                             | 705                    | 727                         | 180,703            | 1,600                  | 178,594                        | 30,617          | 650                    | 741                         |
| Consolidated data | Retail - Secured on real estate property - Of Whice            |                  | 108                    | 8,774                          | 929                                | 37                     | 55                          | 9,062              | 98                     | 8,715                          | 910             | 30                     | 56                          |
| consolidated data | Retail - Secured on real estate property - Of Whice            |                  | 1,612                  | 167,904                        | 29,529                             | 668                    | 672                         | 171,641            | 1,502                  | 169,879                        | 29,707          | 620                    | 685                         |
|                   | Retail - Qualifying Revolving<br>Retail - Other Retail         | 16,008<br>50,316 | 73<br>2.618            | 11,508<br>38,927               | 1,187 19.227                       | 55<br>448              | 71                          | 15,875<br>44,296   | 75<br>2.359            | 11,390<br>37,412               | 1,121 18.586    | 43<br>401              | 74                          |
|                   | Retail - Other Retail<br>Retail - Other Retail - Of Which: SME | 50,316           | 2,618                  | 38,927                         | 19,227                             | 448<br>63              | 2,039<br>235                | 99,296             | 2,559                  | 3/,412<br>4,937                | 18,586          | 401                    | 2,026<br>232                |
|                   | Retail - Other Retail - Of Which: She                          | 36,902           | 2.347                  | 33.199                         | 17.526                             | 385                    | 1.804                       | 34.895             | 2.095                  | 32.475                         | 17.242          | 342                    | 1.794                       |
|                   | Equity   | 3.165            | 0                      | 3.165                          | 8.559                              | 0                      |                             | 3,419              | 0                      | 3.419                          | 9.668           | 0                      |                             |
|                   | Other non credit-obligation assets                             |                  | -                      |                                | 7,435                              |                        |                             |                    |                        |                                | 8,069           |                        |                             |
|                   | IRB Total <sup>2</sup>   |                  |                        |                                | 192,679                            |                        |                             |                    |                        |                                | 192,372         |                        |                             |
|                   | IRB Total <sup>2</sup>   | (1) Original ex  | posure, unlike Ex      | posure value, is i             | 192,679<br>eported before taking i | nto account any        | effect due to cre           | dit conversion fac | tors or credit ris     | ik mitigation tech             |                 | in effects).           |                             |

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. substitut (2) IRB Total does not include the Secularization position unlike in the results prior to the 2019 exercise.

|          |   |                   |                        |                                |                            |                        | IRB Ap                      | proach            |                        |                                |               |                        |                             |
|----------|---|-------------------|------------------------|--------------------------------|----------------------------|------------------------|-----------------------------|-------------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|
|          |   |                   |                        | As of :                        | 30/09/2020                 |                        |                             |                   |                        | As of :                        | 31/12/2020    |                        |                             |
|          |   | Original I        | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure              | amount                 | Value<br>adjustments<br>and | Original I        | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposur  | amount                 | Value<br>adjustments<br>and |
|          | (min ELR, %)  |                   | Of which:<br>defaulted | Tanua -                        |                            | Of which:<br>defaulted | provisions                  |                   | Of which:<br>defaulted | • area                         |               | Of which:<br>defaulted | provisions                  |
|          | Central banks and central governments                       | 4,529             | 0                      | 8,292                          | 11,285                     | 0                      | 0                           | 4,720             | 0                      | 8,709                          | 11,761        | 0                      | 0                           |
|          | Institutions  | 3,171             | 0                      | 2,985                          | 554                        | 0                      | 1                           | 2,372             | 38                     | 2,320                          | 396           | 20                     | 1                           |
|          | Corporates  | 96,441            | 1,440                  | 54,067                         | 21,918                     | 335                    | 795                         | 94,017            | 1,349                  | 51,096                         | 21,088        | 212                    | 736                         |
|          | Corporates - Of Which: Specialised Lending                  | 3,369             | 105                    | 3,057                          | 1,319                      | 1                      | 45                          | 2,868             | 95                     | 2,703                          | 1,260         | 0                      | 43                          |
|          | Corporates - Of Which: SME                                  | 14,376            | 156                    | 9,837                          | 3,287                      | 39                     | 99                          | 14,793            | 217                    | 10,072                         | 3,428         | 24                     | 146                         |
|          | Retail  | 213,180           | 2,325                  | 198,093                        | 40,692                     | 678                    | 1,522                       | 209,550           | 2,114                  | 198,131                        | 40,183        | 593                    | 1,469                       |
|          | Retail - Secured on real estate property                    | 163,114<br>8,769  | 1,321                  | 161,057                        | 28,469                     | 540<br>21              | 525<br>21                   | 164,022           | 1,096                  | 162,122                        | 28,350<br>848 | 468<br>18              | 494                         |
| GERMANY  | Retail - Secured on real estate property - Of Which: SME    |                   |                        | 8,481                          |                            |                        |                             | 8,717             |                        | 8,440                          |               |                        |                             |
| GERTWART | Retail - Secured on real estate property - Of Which: non-SI | 154,345<br>15,844 | 1,279                  | 152,586<br>11.385              | 27,604                     | 519<br>54              | 504                         | 155,305<br>15.690 | 1,057                  | 153,682<br>11,252              | 27,502        | 450                    | 463                         |
|          | Retail - Qualifying Revolving<br>Retail - Other Retail      | 15,899            | 933                    | 25.641                         | 1,153 11.070               | 54                     | 927                         | 29.838            | 73<br>946              | 24,757                         | 1,086         | 42                     | 914                         |
|          | Retail - Other Retail - Of Which: SME                       |                   | 54                     | 3.393                          | 662                        |                        | 927<br>40                   |                   | 43                     |                                | 547           | 83                     | 34                          |
|          |   | 8,656<br>25,566   | 54                     | 3,593<br>22.248                | 10.407                     | 11 73                  | 40                          | 5,992<br>23.846   | 903                    | 3,009<br>21,748                | 547           | 73                     | 34                          |
|          | Retail - Other Retail - Of Which: non-SME<br>Equity         | 25,566            | 8/9                    | 22,248                         | 2,685                      | /3                     | 88/                         | 23,846            | 903                    | 21,748                         | 3.485         | 73                     | 880                         |
|          | Other non credit-obligation assets                          | 0.34              | 0                      | 634                            | 2,000                      | 0                      | 0                           | 1,040             | 0                      | 1,046                          | 3,465         | 0                      | 0                           |
|          | IRB Total   |                   |                        |                                |                            |                        |                             |                   |                        |                                |               |                        |                             |
|          | IRB IO(a)   |                   |                        |                                | d before taking into accou |                        |                             |                   |                        |                                |               |                        |                             |

|               |  |                   |                        |                                |               |                        | IRB Ap                      | proach            |                        |                                |               |                        |                             |
|---------------|--|-------------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|-------------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|
|               |  |                   |                        | As of                          | 30/09/2020    |                        |                             |                   |                        | As of :                        | 31/12/2020    |                        |                             |
|               |  | Original          | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and | Original I        | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | e amount               | Value<br>adjustments<br>and |
|               | (min EUR, %)   |                   | Of which:<br>defaulted | value.                         |               | Of which:<br>defaulted | provisions                  |                   | Of which:<br>defaulted | Value*                         |               | Of which:<br>defaulted | provisions                  |
|               | Central banks and central governments  | 75,840            | 0                      | 76,623                         | 211           | 0                      | 0                           | 77,380            | 0                      | 77,854                         | 153           | 0                      | 0                           |
|               | Institutions   | 10,462            | 1,663                  | 11,237                         | 1,026         | 208                    | 2                           | 9,710             | 1,597                  | 10,589                         | 888           | 200                    | 1                           |
|               | Corporates   | 138,823<br>24,064 | 2,835<br>495           | 98,598<br>22,304               | 24,277        | 451                    | 414                         | 140,225<br>22.223 | 4,221<br>816           | 99,834<br>20,714               | 24,681        | 639                    | 383                         |
|               | Corporates - Of Which: Specialised Lending<br>Corporates - Of Which: SME                             | 24,064            | 495                    | 22,304                         | 4,374         | 83<br>28               | 127                         | 3.665             | 31                     | 20,714                         | 3,460<br>530  | 80<br>26               | 85                          |
|               |  |                   | 35                     |                                |               | 28                     | 2                           |                   | 31                     | 2,99/                          |               | 26                     | 8                           |
|               | Retail<br>Retail - Secured on real estate property   | 453<br>38         | 1                      | 190<br>38                      | 32            | 0                      | 0                           | 166<br>56         | 2                      | 2/1                            | 42<br>12      | 1                      | 1                           |
|               | Retail - Secured on real estate propercy<br>Retail - Secured on real estate propercy - Of Which: SME | 30                | 1                      | 30                             | 2             |                        | 0                           | 30                | 1                      | 30                             | 12            | 0                      | 0                           |
| UNITED STATES | Retail - Secured on real estate property - Of Which: on-SP   | 38                | 1                      | 18                             | ő             | ő                      | ő                           | 55                | 1                      | 55                             | 12            | ő                      | 1                           |
|               | Retail - Qualifying Revolving  | 50                |                        | 2                              | ő             |                        | 0                           | 7                 |                        | 55                             |               | ő                      | 0                           |
|               | Retail - Other Retail  | 410               | 0                      | 148                            | 23            | 0                      | 0                           | 103               | ő                      | 210                            | 30            | 0                      | 0                           |
|               | Retail - Other Retail - Of Which: SME  | 402               | ő                      | 55                             | 12            | ő                      | ő                           | 95                | ő                      | 17                             | 5             | ő                      | o o                         |
|               | Retail - Other Retail - Of Which: non-SME  | 7                 | ō                      | 93                             | 12            | ō                      | ō                           | 7                 | ō                      | 193                            | 26            | 0                      | ō                           |
|               | Equity   | 741               | 0                      | 741                            | 1.819         | 0                      | 0                           | 750               | 0                      | 750                            | 1.764         | 0                      | 0                           |
|               | Other non credit-obligation assets   |                   |                        |                                |               |                        |                             |                   |                        |                                |               |                        |                             |
|               | IRB Total  |                   |                        |                                |               |                        |                             |                   |                        |                                |               |                        |                             |

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|       |   |               |                        |                                |               |                        | IRB Ap                      | oproach       |                        |                                |               |                        |                             |
|-------|---|---------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|---------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|
|       |   |               |                        | As of :                        | 30/09/2020    |                        |                             |               |                        | As of                          | 31/12/2020    |                        |                             |
|       |   | Original      | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | e amount               | Value<br>adjustments<br>and | Original      | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and |
|       | (min EUR, %)  |               | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions                  |               | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions                  |
|       | Central banks and central governments                                   | 166           | 0                      | 517                            | 359           | 0                      | 0                           | 183           | 0                      | 618                            | 464           | 0                      | 0                           |
|       | Institutions<br>Corporates  | 651<br>17.038 | 403                    | 636<br>8,595                   | 346<br>5.073  | 0                      | 1 229                       | 572<br>17.189 | 2                      | 557<br>8 382                   | 266 4.734     | 0<br>48                | 1<br>218                    |
|       | Corporates<br>Corporates - Of Which: Specialised Lending                | 17,038        | 403                    | 8,595                          | 5,073         | 22                     | 229                         | 933           | 352                    | 8,382                          | 4,734         | 48                     | 218                         |
|       | Corporates - Of Which: SPEciated Defining<br>Corporates - Of Which: SME | 3,449         | 89                     | 2,433                          | 1.367         | 22                     | 69                          | 3.451         | 80                     | 2 401                          | 1.365         | 22                     | 64                          |
|       | Retail  | 15.833        | 851                    | 14.862                         | 7,433         | 288                    | 595                         | 16.503        | 959                    | 15 480                         | 7,515         | 304                    | 662                         |
|       | Retail - Secured on real estate property                                | 5.841         | 159                    | 5.737                          | 764           | 66                     | 93                          | 6,560         | 260                    | 6.442                          | 1.027         | 85                     | 138                         |
|       | Retail - Secured on real estate property - Of Which: SME                | 227           | 56                     | 173                            | 44            | 12                     | 31                          | 222           | 51                     | 159                            | 48            | 9                      | 32                          |
| ITALY | Retail - Secured on real estate property - Of Which: non-S              |               | 103                    | 5,564                          | 720           | 54                     | 62                          | 6,338         | 209                    | 6,283                          | 980           | 76                     | 106                         |
|       | Retail - Qualifying Revolving   | 67            | 1                      | 53                             | 27            | 1                      | 1                           | 59            | 1                      | 46                             | 24            | 1                      | 1                           |
|       | Retail - Other Retail   | 9,925         | 700                    | 9,073                          | 6,642         | 221                    | 501                         | 9,885         | 698                    | 8,993                          | 6,464         | 219                    | 523                         |
|       | Retail - Other Retail - Of Which: SME                                   | 1,669         | 115                    | 1,348                          | 587           | 26                     | 106                         | 1,635         | 118                    | 1,277                          | 471           | 27                     | 106                         |
|       | Retail - Other Retail - Of Which: non-SME                               | 8,255         | 585                    | 7,725                          | 6,055         | 195                    | 395                         | 8,250         | 580                    | 7,716                          | 5,993         | 191                    | 417                         |
|       | Equity  | 118           | 0                      | 118                            | 358           | 0                      | 0                           | 125           | 0                      | 125                            | 381           | 0                      | 0                           |
|       | Other non credit-obligation assets                                      |               |                        |                                |               |                        |                             |               |                        |                                |               |                        |                             |
|       | IRB Total   |               |                        |                                |               |                        |                             |               |                        |                                |               |                        |                             |

|                |   |                    |                        |                                |                            |                        | IRB Ap                      | proach              |                        |                                |                  |                        |                             |
|----------------|---|--------------------|------------------------|--------------------------------|----------------------------|------------------------|-----------------------------|---------------------|------------------------|--------------------------------|------------------|------------------------|-----------------------------|
|                |   |                    |                        | As of :                        | 0/09/2020                  |                        |                             |                     |                        | As of                          | 31/12/2020       |                        |                             |
|                |   | Original           | Exposure1              | Exposure<br>Value <sup>1</sup> | Risk exposure              | amount                 | Value<br>adjustments<br>and | Original I          | xposure <sup>1</sup>   | Exposure<br>Value <sup>1</sup> | Risk exposure    | amount                 | Value<br>adjustments<br>and |
|                | (min ELR, %)  |                    | Of which:<br>defaulted | value <sup>2</sup>             |                            | Of which:<br>defaulted | provisions                  |                     | Of which:<br>defaulted | value.                         |                  | Of which:<br>defaulted | provisions                  |
|                | Central banks and central governments                       | 0                  | 0                      | 438                            | 0                          | 0                      | 0                           | 0                   | 0                      | 474                            | 0                | 0                      | 0                           |
|                | Institutions  | 2,245              | 148                    | 3,753                          | 367                        | 18                     | 1                           | 2,676               | 148                    | 4,429                          | 418              | 19                     | 0                           |
|                | Corporates  | 19,580             | 805                    | 14,696                         | 3,982                      | 129                    | 140                         | 21,774              | 798                    | 14,859                         | 4,491            | 129                    | 131                         |
|                | Corporates - Of Which: Specialised Lending                  | 830                | 3                      | 784                            | 240                        | 2                      | 9                           | 608                 | 50                     | 569                            | 165              | 8                      | 6                           |
|                | Corporates - Of Which: SME                                  | 621                | 0                      | 550                            | 200                        | 0                      | 1                           | 606                 | 0                      | 538                            | 174              | 0                      | 1                           |
|                | Retail  | 531                | 239                    | 382                            | 63                         | 31                     | 37                          | 203                 | 36                     | 148                            | 26               | 5                      | 19                          |
|                | Retail - Secured on real estate property                    | 100                | 3                      | 100                            | 23                         | 1                      | 2                           | 81                  | 3                      | 81                             | 15               | 1                      | 2                           |
| UNITED KINGDOM | Retail - Secured on real estate property - Of Which: SME    | 1                  | 0                      | 1                              |                            | 0                      | 0                           | 1                   | 0                      | 1                              | U                | 0                      | 0                           |
|                | Retail - Secured on real estate property - Of Which: non-SI | 99                 | 3                      | 99                             | 23                         | 1                      | 2                           | 80                  | 3                      | 80                             | 14               | 1                      | 2                           |
|                | Retail - Qualifying Revolving<br>Retail - Other Retail      | 427                | 236                    | 3<br>279                       | 40                         | 29                     | 36                          | 6<br>116            | 34                     | 63                             | 11               | 0                      | 18                          |
|                | Retail - Other Retail - Of Which: SME                       | 166                | 230                    | 2/9                            | 5                          | 29                     | 30                          | 58                  | 34                     | 8                              | 2                |                        | 10                          |
|                | Retail - Other Retail - Of Which: non-SME                   | 261                | 236                    | 256                            | 34                         | 29                     | 36                          | 59                  | 34                     | 55                             |                  | 4                      | 18                          |
|                | Retail - Other Retail - Or Which: non-sete<br>Equity        | 261                | 230                    | 230                            | 711                        | 29                     | 30                          | 242                 | 0                      | 242                            | 810              |                        | 10                          |
|                | Other non credit-obligation assets                          | 111                | Ű                      | 24                             | /11                        | 0                      | Ŭ                           | 2.12                | Ŭ                      | 24                             | 010              | Ŭ                      | 0                           |
|                | IRB Total   |                    |                        |                                |                            |                        |                             |                     |                        |                                |                  | 1                      |                             |
|                |   | (1) Original expos | ure. unlike Exposu     | re value, is reporte           | d before taking into accou | nt anv effect due t    | to credit conversion        | factors or credit r | isk mitigation tech    | niques (e.a. substi            | tution effects). |                        |                             |

DEUTSCHE BANK AKTIENGESELLSCHAFT

|       |  |            |                        |                                |               |                        | IRB Ap                      | proach     |                        |                                |               |                        |                             |
|-------|--|------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|
|       |  |            |                        | As of :                        | 30/09/2020    |                        |                             |            |                        | As of :                        | 31/12/2020    |                        |                             |
|       |  | Original I | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and | Original I | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and |
|       | (min EUR, %)   |            | Of which:<br>defaulted | value                          |               | Of which:<br>defaulted | provisions                  |            | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions                  |
|       | Central banks and central governments                                    | 6          | 4                      | 1,170                          | 569           | 1                      | 2                           | 3          | 3                      | 1,304                          | 593           | 0                      | 2                           |
|       | Institutions   | 686        | 0                      | 615                            | 145           | 0                      | 0                           | 1,246      | 0 2.325                | 1,192 9,303                    | 284           | 0                      | 0                           |
|       | Corporates   | 14,159     | 2,599                  | 9,590                          | 4,899<br>347  | 453                    | 1,531                       | 14,484     | 2,325                  |                                | 4,972         | 398<br>91              | 1,402                       |
|       | Corporates - Of Which: Specialised Lending<br>Corporates - Of Which: SME | 1,401      | 621<br>78              | 1,390<br>818                   | 347<br>681    | 31                     | 26/                         | 1,386      | 563                    | 1,376<br>718                   | 336           | 30                     | 256                         |
|       | Retail   | 1,489      | 70                     | 9,887                          | 2.054         | 151                    | 490                         | 10.651     | 644                    | 9,661                          | 1.926         | 172                    | 491                         |
|       | Retail - Secured on real estate property                                 | 7.181      | 167                    | 7,106                          | 805           | 62                     | 72                          | 7,166      | 158                    | 7.085                          | 764           | 51                     | 79                          |
|       | Retail - Secured on real estate property - Of Which: SME                 | 98         | 9                      | 92                             | 17            | 4                      | 3                           | 95         | 9                      | 88                             | 13            | 3                      | 3                           |
| SPAIN | Retail - Secured on real estate property - Of Which: non-St              | 7.083      | 157                    | 7.015                          | 788           | 58                     | 69                          | 7.071      | 150                    | 6.997                          | 751           | 48                     | 77                          |
|       | Retail - Qualifying Revolving  | 4          | 0                      | 2                              | 0             | 0                      | 0                           | 6          | 0                      | 4                              | 0             | 0                      | 0                           |
|       | Retail - Other Retail  | 3,783      | 557                    | 2,778                          | 1,259         | 89                     | 418                         | 3,480      | 485                    | 2,571                          | 1,162         | 70                     | 411                         |
|       | Retail - Other Retail - Of Which: SME                                    | 1,528      | 102                    | 724                            | 383           | 25                     | 88                          | 1,274      | 103                    | 546                            | 295           | 21                     | 92                          |
|       | Retail - Other Retail - Of Which: non-SME                                | 2,256      | 455                    | 2,054                          | 876           | 63                     | 330                         | 2,205      | 384                    | 2,025                          | 866           | 49                     | 319                         |
|       | Equity   | 23         | 0                      | 23                             | 78            | 0                      | 0                           | 23         | 0                      | 23                             | 83            | 0                      | 0                           |
|       | Other non credit-obligation assets                                       |            |                        |                                |               |                        |                             |            |                        |                                |               |                        |                             |
|       | IRB Total  |            |                        |                                |               |                        |                             |            |                        |                                |               |                        |                             |

|             |   |            |                        | As of 3                        | 30/09/2020                 |                        |                             |            |                        | As of :                        | 31/12/2020    |                        |                             |
|-------------|---|------------|------------------------|--------------------------------|----------------------------|------------------------|-----------------------------|------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|
|             |   | Original I | Exposure1              | Exposure<br>Value <sup>1</sup> | Risk exposure              | amount                 | Value<br>adjustments<br>and | Original E | xposure <sup>1</sup>   | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and |
|             | (min EUR, %)  |            | Of which:<br>defaulted | Value                          |                            | Of which:<br>defaulted | provisions                  |            | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions                  |
| Central     | al banks and central governments                            | 2,920      | 0                      | 2,904                          | 6                          | 0                      | 0                           | 3,675      | 0                      | 3,660                          | 6             | 0                      | 0                           |
| Institut    |   | 2,586      | 0                      | 2,550                          | 195                        | 0                      | 0                           | 3,704      | 0                      | 3,679                          | 222           | 0                      | 0                           |
| Corpora     |   | 15,827     | 1,185                  | 10,214                         | 2,150                      | 216                    | 28                          | 15,082     | 1,103                  | 10,833                         | 2,299         | 199                    | 37                          |
|             | Corporates - Of Which: Specialised Lending                  | 109        | 0                      | 109                            | 20                         | 0                      | 0                           | 108        | 0                      | 108                            | 14            | 0                      | 0                           |
|             | Corporates - Of Which: SME                                  | 81         | 0                      | 37                             | 18                         | 0                      | 0                           | 78         | 0                      | 37                             | 16            | 0                      | 0                           |
| Retail      |   | 299        | 1                      | 185                            | 31                         | 1                      | 1                           | 265        | 4                      | 228                            | 41            | 1                      | 3                           |
|             | Retail - Secured on real estate property                    | 147        | 1                      | 143                            | 24                         | 1                      | 1                           | 187        | 2                      | 184                            | 32            | 1                      | 1                           |
| SWITZERLAND | Retail - Secured on real estate property - Of Which: SME    | 5          | 0                      | 5                              | 0                          | 0                      | 0                           | 4          | 0                      | - 4                            | 0             | 0                      | 0                           |
| SWITZERDAND | Retail - Secured on real estate property - Of Which: non-Si | 142        | 1                      | 139                            | 24                         | 1                      | 1                           | 183        | 2                      | 180                            | 32            | 1                      | 1                           |
|             | Retail - Qualifying Revolving                               | 11         | 0                      | 7                              | 0                          | 0                      | 0                           | 19         | 0                      | 14                             | 1             | 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<br>61   | 0                      | 19                             | 3<br>115                   | 0                      | 0                           | 33<br>61   | 2                      | 25                             | 6<br>116      | 0                      | 1                           |
| Equity      | non credit-obligation assets                                | 61         | 0                      | 61                             | 115                        | 0                      | 0                           | 61         | 0                      | 61                             | 116           | 0                      | 0                           |
| IRB To      |   |            |                        |                                |                            |                        |                             |            |                        |                                |               |                        |                             |
| 18510       |   |            |                        |                                | d before taking into accou |                        |                             |            |                        |                                |               |                        |                             |

|            |   |          |                        |                                |               |                        | IRB AP                      | proacn     |                        |                                |              |                        |                             |
|------------|---|----------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|------------|------------------------|--------------------------------|--------------|------------------------|-----------------------------|
|            |   |          |                        | As of                          | 30/09/2020    |                        |                             |            |                        | As of :                        | 31/12/2020   |                        |                             |
|            |   | Original | Exposure1              | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and | Original I | Exposure1              | Exposure<br>Value <sup>1</sup> | Risk exposur | amount                 | Value<br>adjustments<br>and |
|            | (min EUR, %)  |          | Of which:<br>defaulted | value                          |               | Of which:<br>defaulted | provisions                  |            | Of which:<br>defaulted | Value                          |              | Of which:<br>defaulted | provisions                  |
|            | 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  | 14,893   | 151                    | 12,605                         | 3,429         | 61                     | 28                          | 12,412     | 101                    | 9,420                          | 2,930        | 28                     | 25                          |
|            | Corporates - Of Which: Specialised Lending                  | 3,217    | 27                     | 3,108                          | 756           | 4                      | 6                           | 4,258      | 27                     | 4,136                          | 1,232        | 4                      | 8                           |
|            | Corporates - Of Which: SME                                  | 1,233    | 0                      | 1,161                          | 616           | 0                      | - 4                         | 488        | 0                      | 399                            | 267          | 0                      | 7                           |
|            | Retail  | 39       | 0                      | 370                            | 44            | 0                      | 0                           | 68         | 1                      | 325                            | 41           | 0                      | 1                           |
|            | Retail - Secured on real estate property                    | 32       | 0                      | 31                             | 5             | 0                      | 0                           | 61         | 1                      | 60                             | 17           | 0                      | 0                           |
| LUXEMBOURG | Retail - Secured on real estate property - Of Which: SME    | 8        | 0                      | 8                              | 1             | 0                      | 0                           | 8          | 0                      | 8                              | 1            | 0                      | 0                           |
| LOXENDOOKO | Retail - Secured on real estate property - Of Which: non-SI | 24       | 0                      | 23                             | 4             | 0                      | 0                           | 53         | 1                      | 52                             | 16           | 0                      | 0                           |
|            | Retail - Qualifying Revolving                               | 1        | 0                      | 0                              | 0             | 0                      | 0                           | 1          | 0                      | 1                              | 0            | 0                      | 0                           |
|            | Retail - Other Retail                                       | 6        | 0                      | 339                            | 38            | 0                      | 0                           | 6          | 0                      | 264                            | 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   |          |                        |                                |               |                        |                             |            |                        |                                |              |                        |                             |

|             |             |  |                 |                        |                                |               |                        | IRB Ap                      | proach          |                        |                                |               |                        |                             |
|-------------|-------------|--|-----------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|-----------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|
|             |             |  |                 |                        | As of 3                        | 30/09/2020    |                        |                             |                 |                        | As of :                        | 31/12/2020    |                        |                             |
|             |             |  | Original        | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and | Original        | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and |
|             |             | (min EUR, %)   |                 | Of which:<br>defaulted | value                          |               | Of which:<br>defaulted | provisions                  |                 | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions                  |
|             |             | inks and central governments   | 47              | 0                      | 150                            | 5             | 0                      | 0                           | 1,403           | 0                      | 1,518                          | 5             | 0                      | 0                           |
|             | Institution |  | 983             | 0                      | 881                            | 204           | 0                      | 0                           | 830             | 0                      | 724                            | 186           | 0                      | 0                           |
|             | Corporate   | Corporates - Of Which: Specialised Lending                               | 21,700<br>1.644 | 413                    | 13,666<br>1.612                | 5,352<br>282  | 81                     | 152                         | 21,278<br>1.655 | 36/                    | 13,661<br>1.623                | 5,229<br>299  | 61                     | 144<br>18                   |
|             |             | Corporates - Of Which: Specialised Lending<br>Corporates - Of Which: SME | 1,644           | 52                     | 1,612                          | 124           | 11                     | 16<br>28                    | 1,665           | 36                     | 1,623                          | 154           | 11                     | 18 26                       |
|             | Retail      | corporates * or which: sine  | 146             | 39                     | 89                             | 124           |                        | 20                          | 128             | 2                      | 104                            | 19            | 1                      | 20                          |
|             | Neterin .   | Retail - Secured on real estate property                                 | 69              | 0                      | 67                             | 10            | 0                      | 0                           | 89              | î                      | 88                             | 14            | i                      | â                           |
|             |             | Retail - Secured on real estate property - Of Which: SME                 | 2               | 0                      | 2                              | 0             | 0                      | 0                           | 2               |                        | 2                              | 0             | 0                      | 0                           |
| NETHERLANDS |             | Retail - Secured on real estate property - Of Which: non-Sf              | 67              | ō                      | 65                             | 9             | ō                      | ō                           | 87              | ī                      | 86                             | 14            | 1                      | ō                           |
|             |             | Retail - Qualifying Revolving  | 3               | 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                              | 2             | 0                      | 0                           | 9               | 0                      | 7                              | 3             | 0                      | 0                           |
|             | Equity      |  | 1               | 0                      | 1                              | 2             | 0                      | 0                           | 1               | 0                      | 1                              | 2             | 0                      | 0                           |
|             |             | credit-obligation assets   |                 |                        |                                |               |                        |                             |                 |                        |                                |               |                        | -                           |
|             | IRB Total   |  |                 |                        |                                |               |                        |                             |                 |                        |                                |               |                        |                             |

|         |   |          |                        |                                |               |                        | IRB Ap                      | proach     |                        |                                |               |                        |                             |
|---------|---|----------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|
|         |   |          |                        | As of                          | 30/09/2020    |                        |                             |            |                        | As of :                        | 31/12/2020    |                        |                             |
|         |   | Original | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and | Original I | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and |
|         | (min EUR, %)  |          | Of which:<br>defaulted | value                          |               | Of which:<br>defaulted | provisions                  |            | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions                  |
|         | 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                           | 2,351      | 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                      | 1,503                          | 445           | 0                      | 8                           | 1,501      | 0                      | 1,456                          | 431           | 0                      | 7                           |
|         | Corporates - Of Which: SME                                  | 386      | 0                      | 241                            | 47            | 0                      | 2                           | 278        | 0                      | 182                            | 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             | 1                      | 1                           | 60         | 1                      | 60                             | 11            | 0                      | 1                           |
| FRANCE  | Retail - Secured on real estate property - Of Which: SME    | 1        | 0                      | 1                              | 0             | 0                      | 0                           | 1          | 0                      | 1                              | 0             | 0                      | 0                           |
| TIGHICE | Retail - Secured on real estate property - Of Which: non-St |          | 2                      | 43                             | 7             | 1                      | 1                           | 60         | 1                      | 59                             | 11            | 0                      | 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                             | 9             | 0                      | 0                           | 50         | 0                      | 11                             | 3             | 0                      | 0                           |
|         | 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                           |
|         | Other non credit-obligation assets                          |          |                        |                                |               |                        |                             |            |                        |                                |               |                        |                             |
|         | IRB Total   |          |                        |                                |               |                        |                             |            |                        |                                |               | 1                      |                             |

<sup>1</sup> Oxianal ecosoura, unitive Ecosoura value, is reported before taking into account any effect due to evolt conversion factors or credit risk mitization technicuus (e.o. autoitution effect).

|       |   |          |                        |                                |               |                        | ікв ар                      | proacti    |                        |                                |               |                        |                             |
|-------|---|----------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|
|       |   |          |                        | As of 3                        | 30/09/2020    |                        |                             |            |                        | As of 3                        | 31/12/2020    |                        |                             |
|       |   | Original | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and | Original I | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and |
|       | (min EUR, %)  |          | Of which:<br>defaulted | value                          |               | Of which:<br>defaulted | provisions                  |            | Of which:<br>defaulted | value                          |               | Of which:<br>defaulted | provisions                  |
|       | Central banks and central governments                       | 3,514    | 0                      | 3,569                          | 1,855         | 0                      | 0                           | 3,413      | 0                      | 3,467                          | 1,826         | 0                      | 0                           |
|       | Institutions  | 827      | 0                      | 650                            | 380           | 0                      | 1                           | 678        | 0                      | 479                            | 214           | 0                      | 0                           |
|       | Corporates  | 8,873    | 405                    | 5,849                          | 2,220         | 194                    | 65                          | 8,799      | 834                    | 5,967                          | 2,300         | 197                    | 52                          |
|       | Corporates - Of Which: Specialised Lending                  | 227      | 45                     | 225                            | 50            | 28                     | 2                           | 217        | 42                     | 215                            | 50            | 26                     | 2                           |
|       | Corporates - Of Which: SME                                  | 499      | 30                     | 481                            | 142           | 20                     | 0                           | 521        | 21                     | 506                            | 129           | 2                      | 1                           |
|       | Retail  | 69       | 0                      | 62                             | 27            | 0                      | 1                           | 75         | 0                      | 69                             | 29            | 0                      | 1                           |
|       | Retail - Secured on real estate property                    | 13       | 0                      | 12                             | 3             | 0                      | 0                           | 20         | 0                      | 18                             | 6             | 0                      | 0                           |
| INDIA | Retail - Secured on real estate property - Of Which: SME    | 0        | 0                      | 0                              | 0             | 0                      | 0                           | 0          | 0                      | 0                              | 0             | 0                      | 0                           |
| INDIA | Retail - Secured on real estate property - Of Which: non-St | 13       | 0                      | 12                             | 3             | 0                      | 0                           | 20         | 0                      | 18                             | 6             | 0                      | 0                           |
|       | Retail - Qualifying Revolving                               | 4        | 0                      | 3                              | 0             | 0                      | 0                           | 4          | 0                      | 3                              | 0             | 0                      | 0                           |
|       | Retail - Other Retail                                       | 53       | 0                      | 48                             | 23            | 0                      | 0                           | 52         | 0                      | 48                             | 23            | 0                      | 1                           |
|       | Retail - Other Retail - Of Which: SME                       | 8        | 0                      | 3                              | 1             | 0                      | 0                           | 6          | 0                      | 2                              | 1             | 0                      | 0                           |
|       | Retail - Other Retail - Of Which: non-SME                   | 45       | 0                      | 45                             | 22            | 0                      | 0                           | 46         | 0                      | 46                             | 23            | 0                      | 1                           |
|       | Equity  | 36       | 0                      | 36                             | 133           | 0                      | 0                           | 62         | 0                      | 62                             | 186           | 0                      | 0                           |
|       | Other non credit-obligation assets                          |          |                        |                                |               |                        |                             |            |                        |                                |               |                        | 1                           |
|       | IRB Total   |          |                        |                                |               |                        |                             |            |                        |                                |               |                        |                             |

E.





DEUTSCHE BANK AKTIENGESELLSCHAFT

| (ebi EA, %)<br>s and central poverments   | Original  | Exposure <sup>s</sup><br>Of which:   | As of 3<br>Exposure<br>Value <sup>1</sup>                         | 1/03/2021<br>Risk exposure  | amount   | Value   |  |   | As of 3   | 30/06/2021  |   |   |
|---|---|--|---|---|--|---|--|---|---|---|---|---|
|   |   | Of which:  |   | Risk exposure   | amount   |   |  |   |   |   |   |   |
|   | 116 638   |  | value.  |   |  | adjustments<br>and  | Original E   | xposure <sup>s</sup>  | Exposure<br>Value <sup>1</sup>  | Risk exposure   | amount  | Value<br>adjustments<br>and   |
| s and central governments   |   | defaulted  |   |   | Of which:<br>defaulted   | provisions  |  | Of which:<br>defaulted  | Value*  |   | Of which:<br>defaulted  | provisions  |
|   |   | 235  | 127,530   | 17,715  | 3  | 31  | 129,804  | 245   | 140,866   | 17,055  | 54  | 22  |
|   | 44,779  | 2,098  | 44,403  | 7,714   | 276  | 21  | 42,434   | 2,150   | 41,743  | 8,980   | 297   | 20  |
|   | 472,355   | 16,038   | 313,942   | 107,347   | 3,213  | 5,255   | 485,674  | 15,853  | 322,155   | 117,502   | 3,560   | 4,985   |
| Corporates - Of Which: Specialised Lending  | 44,226  | 3,305  | 40,823  | 9,269   | 513  | 1,198   | 43,960   | 3,338   | 40,888  | 9,153   | 567   | 1,211   |
| Corporates - Of Which: SME  | 30,308<br>244.431   | 616<br>3.851   | 21,275<br>230.037   | 8,835<br>50.900   | 229<br>1.022   | 329<br>2.894  | 29,422<br>246.699  | 701<br>3.932  | 19,826<br>232.109   | 7,455<br>51,556   | 252<br>1.069  | 342<br>2.952  |
|   |   |  |   |   |  |   |  | 3,932   |   |   | 1,069   |   |
| Retail - Secured on real estate property<br>Retail - Secured on real estate property - Of Which: SME                    | 183,238<br>8,968  | 1,633  | 180,933<br>8.615  | 31,177  | 651<br>24  | 751   | 185,446<br>8.959   | 1,580   | 183,167<br>8,593  | 31,856<br>888   | 26  | 729   |
| Retail - Secured on real estate property - UT Which: SME<br>Retail - Secured on real estate property - Of Which: non-SI |   |  | 8,615   | 30.276  | 29<br>627  | 54<br>697   | 8,959  | 86<br>1.494   | 8,593   | 30.968  | 26  | 54<br>675   |
| Retail - Qualifying Revolving   | 15,756  | 1,5%   | 1/2,518   | 1.092   | 33   | 30  | 15.657   | 87  | 11.399  | 1.059   | 33  | 87  |
| Retail - Other Retail   | 45.437  | 2.136  | 37,744  | 18.632  | 339  | 2.064   | 45.595   | 2,265   | 37.543  | 18.641  | 33  | 2.141   |
|   |   |  |   |   |  |   |  |   |   |   |   | 2,141   |
|   |   |  |   |   |  | 1844  |  |   |   |   |   | 1.913   |
|   |   | 0  |   |   | 0  |   |  | 0   |   |   |   | .,  |
| edit-obligation assets  | 3,701   | Ŭ  | 3,702   | 8,303   | Ŭ  |   | 3,000  |   | .,,,01  | 8.455   | 1   |   |
|   |   |  |   | 202,736   |  |   |  |   |   | 216.660   |   |   |
| edi   | Retai - Other Retai - Of Which: SME<br>Retai - Other Retai - Of Which: non-SME<br>t-obligation assets | Retail - Other Retail - Of Which: non-SME 34,989<br>3,782<br>t-obligation assets | Retail - Other Retail - Of Which: non-SME 34,989 1,879<br>3,782 0 | Retail - Other Retail - Of Which: non-SME 34,989 1,879 32,491 3,782 0 3,782 | Retail - Other Retail - Of Which: non-SME         34,989         1,879         32,491         17,149           b-obligation assets         3,782         0         3,782         8,303 | Retail - Other Retail - Of Which: non-SME         34,989         1,879         32,491         17,149         282           t-obligation assets         3,782         0         3,782         10,755         0 | Retail - Other Retail - Of Which: non-SME         34,989         1,679         32,491         17,149         282         1,844           t-obligation assets         3,782         0         3,782         0,033         0 | Retail - Other Retail - Of Which: non-SNE         34,989         1,079         32,491         17,149         282         1,044         35,241           3,782         0         3,782         10,786         0         8,969         8,969           t-obligation assets         0         3,782         10,786         0         8,969         1,979         22,991         1,7149         282         1,944         35,241         35,24 | Recal - Other Recal - Of Which: non-SME         34,589         1,879         32,491         17,149         282         1,844         35,241         1,995           3,782         0         3,782         0         3,782         0         8,960         0           h-obligation assets         0         0         8,960         0         0         0 | Retail - Other Retail - Of Which: non-SHE         34,589         1,079         32,491         17,149         282         1,844         35,244         1,995         32,237           Availage to maximum         3,782         0         3,782         10,775         0         8,600         0         4,581           t-abligation assets         4         8,001         4         8,001         4         5 | Retal         COVer Retail         Of White: non-SHE         34,989         1,079         32,491         17,199         282         1,694         35,241         1,995         32,327         17,172           Availage tion assets         3,782         0         3,782         0         8,666         6,666 | R.tcal - Other Retail - Of Whide: non-SME         34,989         1,079         32,981         17,149         282         LSM         35,241         1,995         32,317         17,172         225           Acadingation assets         3,782         0         3,782         10,756         0         6,960         0         4,581         11,111         0           Acadingation assets         6         5,001         6,960         6,866         8,666         8,866         6 |

|         |   |                   |                        |                                |                         |                        | IRB Ap                      | proach             |                        |                                |                         |                        |                             |
|---------|---|-------------------|------------------------|--------------------------------|-------------------------|------------------------|-----------------------------|--------------------|------------------------|--------------------------------|-------------------------|------------------------|-----------------------------|
|         |   |                   |                        | As of 3                        | 1/03/2021               |                        |                             |                    |                        | As of 3                        | 0/06/2021               |                        |                             |
|         |   | Original          | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure           | amount                 | Value<br>adjustments<br>and | Original E         | xposure <sup>s</sup>   | Exposure<br>Value <sup>1</sup> | Risk exposu             | e amount               | Value<br>adjustments<br>and |
|         | (min EUR, %)  |                   | Of which:<br>defaulted |                                |                         | Of which:<br>defaulted | provisions                  |                    | Of which:<br>defaulted |                                |                         | Of which:<br>defaulted | provisions                  |
|         | Central banks and central governments                     | 4,710             | 0                      | 8,736                          | 11,738                  | 0                      | 0                           | 4,551              | 0                      | 8,692                          | 11,338                  | 0                      | 0                           |
|         | Institutions  | 2,606             | 39                     | 2,542                          | 506                     | 21                     | 1                           | 2,282              | 40                     | 2,210                          | 675                     | 22                     | 1                           |
|         | Corporates  | 94,750<br>2,884   | 1,574                  | 53,014<br>2.725                | 21,903                  | 379                    | 852<br>41                   | 95,352<br>2.912    | 1,829                  | 52,973<br>2,704                | 22,151<br>1.162         | 704                    | 850                         |
|         | Corporates - Of Which: Specialised Lending                |                   |                        |                                |                         | 24                     |                             |                    |                        |                                |                         | 34                     |                             |
|         | Corporates - Of Which: SME<br>Retail                      | 15,195<br>212.617 | 220<br>2.155           | 10,504<br>200,920              | 3,580                   | 577                    | 154<br>1.516                | 15,001<br>215.186  | 240<br>2.241           | 10,193<br>203,586              | 3,131<br>41.471         | 39                     | 160<br>1.547                |
|         | Retail - Secured on real estate property                  | 166.880           | 1.137                  | 164,775                        | 28.955                  | 490                    | 478                         | 169.377            | 1.098                  | 167,295                        | 29.682                  | 477                    | 466                         |
|         | Retail - Secured on real estate property - Of Which: SME  | 8.647             | 34                     | 8.355                          | 839                     | 16                     | 19                          | 8.643              | 30                     | 8.338                          | 840                     | 14                     | 100                         |
| GERMANY | Retail - Secured on real estate property - Of Which: non- |                   | 1.103                  | 156,420                        | 28.116                  | 474                    | 459                         | 160.734            | 1.058                  | 158,958                        | 28.842                  | 463                    | 447                         |
|         | Retail - Qualifying Revolving                             | 15.567            | 79                     | 11.219                         | 1.054                   | 31                     | 75                          | 15.465             | 84                     | 11.254                         | 1.021                   | 31                     | 80                          |
|         | Retail - Other Retail                                     | 30,170            | 939                    | 24,927                         | 10.715                  | 51                     | 962                         | 30,344             | 1.059                  | 25.036                         | 10.768                  | 92                     | 1.002                       |
|         | Retail - Other Retail - Of Which: SME                     | 6.037             | 45                     | 2,979                          | 540                     | 9                      | 34                          | 5.956              | 42                     | 2,944                          | 534                     | 8                      | 35                          |
|         | Retail - Other Retail - Of Which: non-SME                 | 24,133            | 894                    | 21,948                         | 10,175                  | 41                     | 928                         | 24,388             | 1,016                  | 22,091                         | 10,233                  | 84                     | 966                         |
| 1       | Equity  | 951               | 0                      | 951                            | 3,037                   | 0                      | 0                           | 1,123              | 0                      | 907                            | 2,888                   | 0                      | 0                           |
|         | Other non credit-obligation assets                        |                   |                        |                                |                         |                        |                             |                    |                        |                                |                         |                        |                             |
|         | IRB Total   |                   |                        |                                |                         |                        |                             |                    |                        |                                |                         |                        |                             |
|         |   | (1) Original exp  | osure, unlike Ex       | posure value, is n             | eported before taking i | nto account any        | effect due to cred          | dit conversion fac | ctors or credit ris    | k mitigation tech              | niques (e.g. substituti | on effects).           |                             |

|               |  |                   |                        |                                |                 |                        | IRB Ap                      | proach            |                        |                                |               |                        |                             |
|---------------|--|-------------------|------------------------|--------------------------------|-----------------|------------------------|-----------------------------|-------------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|
|               |  |                   |                        | As of 3                        | 31/03/2021      |                        |                             |                   |                        | As of 3                        | 30/06/2021    |                        |                             |
|               |  | Original          | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure   | amount                 | Value<br>adjustments<br>and | Original E        | xposure <sup>1</sup>   | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and |
|               | (min EUR, %)   |                   | Of which:<br>defaulted | <b>V</b> alue                  |                 | Of which:<br>defaulted | provisions                  |                   | Of which:<br>defaulted | - and a                        |               | Of which:<br>defaulted | provisions                  |
|               | Central banks and central governments                      | 76,923            | 0                      | 77,709                         | 96              | 0                      | 0                           | 90,723            | 0                      | 91,467                         | 115           | 0                      | 0                           |
|               | Institutions   | 10,377            | 1,663<br>3.936         | 11,176<br>103.124              | 919             | 208                    | 1                           | 8,569             | 1,647<br>3.976         | 9,215<br>109.045               | 1,075         | 206                    | 0                           |
|               | Corporates<br>Corporates - Of Which: Specialised Lending   | 146,590<br>22.470 | 3,936                  | 20.619                         | 26,587<br>3.573 | 150                    | 355                         | 158,526<br>22.157 | 3,976<br>891           | 20.662                         | 32,227 3,349  | 134                    | 368                         |
|               | Corporates - Of Which: SME                                 | 3.023             | 34                     | 2,0019                         | 549             | 27                     | 75                          | 3.193             | 45                     | 2,0002                         | 558           | 14                     | 13                          |
|               | Retail   | 185               | 2                      | 288                            | 53              | 1                      | 1                           | 169               | 1                      | 258                            | 45            | 0                      | 1.                          |
|               | Retail - Secured on real estate property                   | 55                | î                      | 55                             | 11              | i                      | ô                           | 46                | î                      | 45                             | 8             | 0                      |                             |
|               | Retail - Secured on real estate property - Of Which: SME   |                   | ō                      | 1                              | 0               | ō                      | ō                           | 1                 | ō                      | 1                              | ō             | ō                      | ō                           |
| UNITED STATES | Retail - Secured on real estate property - Of Which: non-S | 54                | 1                      | 54                             | 11              | 1                      | 0                           | 45                | 1                      | 45                             | 8             | 0                      | 0                           |
|               | Retail - Qualifying Revolving                              | 7                 | 0                      | 5                              | 0               | 0                      | 0                           | 7                 | 0                      | 5                              | 0             | 0                      | 0                           |
|               | Retail - Other Retail                                      | 123               | 0                      | 228                            | 41              | 0                      | 0                           | 117               | 0                      | 208                            | 37            | 0                      | 0                           |
|               | Retail - Other Retail - Of Which: SME                      | 116               | 0                      | 19                             | 5               | 0                      | 0                           | 108               | 0                      | 20                             | 5             | 0                      | 0                           |
|               | Retail - Other Retail - Of Which: non-SME                  | 7                 | 0                      | 209                            | 36              | 0                      | 0                           | 9                 | 0                      | 188                            | 32            | 0                      | 0                           |
|               | Equity   | 779               | 0                      | 779                            | 1,904           | 0                      | 0                           | 3,204             | 0                      | 1,238                          | 3,236         | 0                      | 0                           |
|               | Other non credit-obligation assets                         |                   |                        |                                |                 |                        |                             |                   |                        |                                |               |                        |                             |
|               | IRB Total  |                   |                        |                                |                 |                        |                             |                   |                        |                                |               |                        |                             |

|  |                |                        |                                |               |  | IRB Ap   | proach         |                        |  |  |   |                             |
|--|----------------|------------------------|--------------------------------|---------------|--|--|----------------|------------------------|--|--|---|-----------------------------|
| [  |                |                        | As of 3                        | 31/03/2021    |  |  |                |                        | As of :  | 30/06/2021   |   |                             |
|  | Original I     | xposure <sup>1</sup>   | Exposure<br>Value <sup>1</sup> | Risk exposure | amount   | Value<br>adjustments<br>and  | Original I     | xposure <sup>1</sup>   | Exposure<br>Value <sup>1</sup>   | Risk exposure  | amount  | Value<br>adjustments<br>and |
| (min EUR, %)   |                | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted   | provisions   |                | Of which:<br>defaulted | Value  |  | Of which:<br>defaulted  | provisions                  |
| s and central governments  | 189            | 0                      | 1,991                          | 378           | 0  | 0  | 149            | 0                      | 2,176  | 384  | 0   | 0                           |
|  | 785<br>17.866  | 1                      | 649<br>7.929                   | 324<br>5.032  | 0 124  | 210  | 968<br>18.953  | 63<br>329              | 986<br>8.451   | 522<br>5.250   | 38<br>109   | 1 172                       |
| Corporates - Of Which: Specialised Lending   | 930            | 125                    | 928                            | 183           | 124  | 210  | 895            | 123                    | 894  | 166  | 105   | 20                          |
| Corporates - Of Which: SME   | 3.655          | 119                    | 1.940                          | 1.302         | 98   | 65   | 3,854          | 115                    | 2,033  | 1.262  | 87  | 66                          |
| corporates - or which site   | 16.243         | 725                    | 14,895                         | 7,356         | 248  | 658  | 16.019         | 706                    | 14,646   | 7,250  | 268   | 657                         |
| Retail - Secured on real estate property   | 6,333          | 254                    | 6,221                          | 977           | 63   | 154  | 6,114          | 243                    | 6,010  | 912  | 85  | 142                         |
| Retail - Secured on real estate property - Of Which: SME                           | 204            | 44                     | 150                            | 47            | 6  | 32   | 207            | 50                     | 154  | 32   | 10  | 32                          |
| Retail - Secured on real estate property - Of Which: non-St                        | 6,129          | 209                    | 6,072                          | 930           | 57   | 122  | 5,907          | 193                    | 5,856  | 881  | 76  | 111                         |
| Retail - Qualifying Revolving  | 63             | 1                      | 50                             | 26            | 1  | 1  | 63             | 1                      | 49   | 25   | 1   | 1                           |
| Retail - Other Retail<br>Retail - Other Retail - Of Which: SMF                     | 9,847          | 470                    | 8,624                          | 6,353         | 184  | 502  | 9,843<br>2.016 | 462                    | 8,587  | 6,312<br>493   | 182   | 513                         |
| Retail - Other Retail - Of Which: SME<br>Retail - Other Retail - Of Which: non-SME | 1,959<br>7,889 | 119<br>351             | 1,289<br>7.335                 | 498<br>5.856  | 157  | 10/<br>396   | 2,016          | 120                    | 1,290  | 493  | 28<br>154   | 109                         |
| Real * Other Real * Of Which: non-SME  |                | 331                    |                                |               | 15/  | 390  |                | 0                      | 154  | 465  | 0   | 101                         |
| dit-obligation assets  |                |                        |                                |               | -  | -  |                |                        |  |  |   | -                           |
|  |                |                        |                                |               |  |  |                |                        |  |  |   |                             |
| dit-obligati   |                |                        | on assets                      | on assets     | on assets and a set of the set of | on assets         Image: Constraint of the second of t | on assets      | on assets              | on assets         Image: Constraint of the sector of t | on assets         Image: Constraint of the sector of t | Sin state         Sin         S |                             |

|                |  |            |                        | As of 3                        | 1/03/2021     |                        |                             |            |                        | As of 3                        | 0/06/2021     |                        |   |
|----------------|--|------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|------------|------------------------|--------------------------------|---------------|------------------------|---|
|                |  | Original I | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and | Original E | xposure <sup>1</sup>   | Exposure<br>Value <sup>1</sup> | Risk exposure | e amount               | Value<br>adjustments  |
|                | (min EUR, %)   |            | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions                  |            | Of which:<br>defaulted | Value*                         |               | Of which:<br>defaulted | and<br>provisions   |
|                | Central banks and central governments                          | 0          | 0                      | 635                            | 0             | 0                      | 0                           | 0          | 0                      | 853                            | 0             | 0                      | 0   |
|                | Institutions   | 1,284      | 156                    | 2,717                          | 274           | 19                     | 0                           | 2,499      | 155                    | 3,794                          | 424           | 19                     | 0   |
|                | Corporates   | 23,744     | 873                    | 16,254                         | 5,583         | 235                    | 163                         | 22,258     | 704                    | 15,587                         | 6,179         | 126                    | 57  |
|                | Corporates - Of Which: Specialised Lending                     | 618        | 52                     | 582                            | 171           | 22                     | 6                           | 908        | 50                     | 790                            | 271           | 22                     | 6   |
|                | Corporates - Of Which: SME                                     | 700        | 8                      | 601                            | 193           | 7                      | 5                           | 684        | 8                      | 591                            | 248           | 7                      | 3   |
|                | Retail   | 209        | 37                     | 149                            | 25            | 6                      | 20                          | 221        | 57                     | 167                            | 26            | 8                      | 55  |
|                | Retail - Secured on real estate property                       | 82         | 3                      | 82                             | 14            | 1                      | 2                           | 77         | 2                      | 77                             | 13            | 1                      | 1   |
| UNITED KINGDOM | Retail - Secured on real estate property - Of Which: SME       | 1          | 0                      | 1                              | 0             | 0                      | 0                           | 1          | 0                      | 1                              |               | 0                      | 0   |
|                | Retail - Secured on real estate property - Of Which: non-St    | 81         | 3                      | 81                             | 14            | 1                      | 2                           | 77         | 2                      | 77                             | 13            | 1                      | 1   |
|                | Retail - Qualifying Revolving                                  | 5          | 0 35                   | 4                              | 0             | 0                      | 0                           | 5          | 0                      | 4                              | 0             | 0                      | 0   |
|                | Retail - Other Retail<br>Retail - Other Retail - Of Which: SME | 122        | 35                     | 63                             | 11            |                        | 18                          | 139        | 54                     | 85                             | 13            | 6                      | 54  |
|                |  | 56         | 35                     | 54                             | 3             |                        | 18                          | 75         | 54                     | 77                             | 10            | 0                      | 54  |
|                | Retail - Other Retail - Of Which: non-SME<br>Equity            | 253        | 35                     | 253                            | 8             |                        | 18                          | 371        | 54                     | 220                            | 10            | 6                      | 54  |
|                | Other non credit-obligation assets                             | 255        | Ū                      | 233                            | 843           | 0                      | 0                           | 371        |                        | 220                            | /41           | 0                      | , in the second s |
|                | IRB Total  |            |                        |                                |               |                        |                             |            |                        |                                |               | 1                      | 1   |



DEUTSCHE BANK AKTIENGESELLSCHAFT

|       |  |               |                        |                                |               |                        | IRB Ap                      | proach        |                        |                                |              |                        |                             |
|-------|--|---------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|---------------|------------------------|--------------------------------|--------------|------------------------|-----------------------------|
|       |  |               |                        | As of :                        | 31/03/2021    |                        |                             |               |                        | As of :                        | 30/06/2021   |                        |                             |
|       |  | Original      | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and | Original I    | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposur | amount                 | Value<br>adjustments<br>and |
|       | (min EUR, %)   |               | Of which:<br>defaulted | value                          |               | Of which:<br>defaulted | provisions                  |               | Of which:<br>defaulted | Value                          |              | Of which:<br>defaulted | provisions                  |
|       | Central banks and central governments                                    | 4             | 4                      | 1,747                          | 194           | 1                      | 2                           | 3             | 3                      | 1,802                          | 185          | 0                      | 2                           |
|       | Institutions<br>Corporates   | 509<br>15.520 | 0 2.289                | 451 9.487                      | 136<br>4,906  | 0 401                  | 0 1.390                     | 414<br>15.731 | 0 2.292                | 364 9,606                      | 125<br>5.161 | 0<br>478               | 0                           |
|       | Corporates - Of Which: Specialised Lending                               | 13,520        | 2,209                  | 1.353                          | 333           | 99                     | 250                         | 1.298         | 568                    | 1,288                          | 344          | 118                    | 276                         |
|       | Corporates - Of Which: Specialised Lending<br>Corporates - Of Which: SME | 1,304         | 36/                    | 1,353                          | 812           | 31                     | 60                          | 1,296         | 105                    | 1,288                          | 879          | 68                     | 62                          |
|       | Retail   | 11.385        | 655                    | 10.081                         | 2.116         | 129                    | 498                         | 11.398        | 656                    | 10.122                         | 2.140        | 131                    | 492                         |
|       | Retail - Secured on real estate property                                 | 7.139         | 158                    | 7.064                          | 782           | 55                     | 79                          | 7.133         | 158                    | 7.052                          | 776          | 54                     | 80                          |
| CDATH | Retail - Secured on real estate property - Of Which: S                   | ME 88         | 7                      | 82                             | 12            | 2                      | 3                           | 82            | 6                      | 74                             | 15           | 2                      | 3                           |
| SPAIN | Retail - Secured on real estate property - Of Which: n                   |               | 151                    | 6,982                          | 770           | 52                     | 76                          | 7,052         | 152                    | 6,979                          | 761          | 51                     | 77                          |
|       | Retail - Qualifying Revolving  | 6             | 0                      | 4                              | 0             | 0                      | 0                           | 6             | 0                      | 4                              | 0            | 0                      | 0                           |
|       | Retail - Other Retail  | 4,241         | 497                    | 3,013                          | 1,334         | 75                     | 419                         | 4,259         | 498                    | 3,066                          | 1,364        | 77                     | 412                         |
|       | Retail - Other Retail - Of Which: SME                                    | 1,876         | 94                     | 871                            | 412           | 20                     | 79                          | 1,848         | 105                    | 869                            | 413          | 21                     | 83                          |
|       | Retail - Other Retail - Of Which: non-SME                                | 2,365         | 403                    | 2,143                          | 922           | 55                     | 340                         | 2,411         | 392                    | 2,197                          | 951          | 56                     | 329                         |
|       | Equity   | 23            | 0                      | 23                             | 84            | 0                      | 0                           | 52            | 0                      | 16                             | 52           | 0                      | 0                           |
|       | Other non credit-obligation assets                                       | _             |                        |                                |               |                        |                             |               |                        |                                |              |                        | -                           |
|       | IRB Total  |               |                        |                                |               |                        |                             |               |                        |                                |              |                        |                             |

|              |  |                               |                        |                                |                         |                        | IRB Ap                      | proach             |                        |                                |                         |                        |                             |
|--------------|--|-------------------------------|------------------------|--------------------------------|-------------------------|------------------------|-----------------------------|--------------------|------------------------|--------------------------------|-------------------------|------------------------|-----------------------------|
|              |  |                               |                        | As of :                        | 31/03/2021              |                        |                             |                    |                        | As of :                        | 30/06/2021              |                        |                             |
|              |  | Original                      | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure           | amount                 | Value<br>adjustments<br>and | Original E         | xposure1               | Exposure<br>Value <sup>1</sup> | Risk exposur            | e amount               | Value<br>adjustments<br>and |
|              | (min EUR, %)   |                               | Of which:<br>defaulted |                                |                         | Of which:<br>defaulted | provisions                  |                    | Of which:<br>defaulted |                                |                         | Of which:<br>defaulted | provisions                  |
|              | Central banks and central governments                    | 3,564                         | 0                      | 3,551                          | 5                       | 0                      | 0                           | 3,297              | 0                      | 3,285                          | 7                       | 0                      | 0                           |
|              | Institutions   | 3,792                         | 239                    | 3,660                          | 284                     | 27                     | 0                           | 4,532              | 245                    | 4,410                          | 376                     | 11                     | 0                           |
|              | Corporates   | 15,654                        | 599                    | 10,360                         | 2,436                   | 150                    | 39                          | 15,663             | 519                    | 10,606                         | 2,209                   | 102                    | 35                          |
|              | Corporates - Of Which: Specialised Lending               | 113                           | 0                      | 113                            | 14                      | 0                      | 0                           | 112                | 0                      | 112                            | 14                      | 0                      | 0                           |
|              | Corporates - Of Which: SME                               | 76                            | 0                      | 38                             | 14                      | 0                      | 0                           | 98                 | 0                      | 56                             | 37                      | 0                      | 0                           |
|              | Retail   | 292                           | 4                      | 242                            | 44                      | 1                      | 3                           | 273                | 3                      | 232                            | 42                      | 1                      | 3                           |
|              | Retail - Secured on real estate property                 | 193                           | 2                      | 190                            | 35                      | 1                      | 1                           | 190                | 2                      | 185                            | 33                      | 1                      | 1                           |
| SWITZERLAND  | Retail - Secured on real estate property - Of Which: SMI |                               | 0                      | 4                              | 0                       | 0                      | 0                           | 4                  | 0                      | 4                              |                         | 0                      | 0                           |
| STITLERESTED | Retail - Secured on real estate property - Of Which: nor |                               | 2                      | 185                            | 35                      | 1                      | 1                           | 185                | 2                      | 182                            | 33                      | 1                      | 1                           |
|              | Retail - Qualifying Revolving                            | 19                            | 0                      | 14                             | 1                       | 0                      | 0                           | 19                 | 0                      | 14                             | 1                       | 0                      | 0                           |
|              | Retail - Other Retail                                    | 80                            | 1                      | 38                             | 8                       | 0                      | 1                           | 65                 | 1                      | 32                             | /                       | 0                      | 1                           |
|              | Retail - Other Retail - Of Which: SME                    | 33                            | 0                      | 7                              | 1                       | 0                      | 0                           | 26                 | 0                      | 5                              | 1                       | 0                      | 0                           |
| 1            | Retail - Other Retail - Of Which: non-SME                | 47                            | 1                      | 32                             | <i></i>                 | 0                      | 1                           | 39<br>265          | 1                      | 27                             | 6<br>244                | 0                      | 1                           |
|              | Equity<br>Other non credit-obligation assets             | 58                            | 0                      | 58                             | 111                     | 0                      | 0                           | 265                | 0                      | 107                            | 291                     | 0                      | 0                           |
| 1            |  |                               |                        |                                |                         |                        |                             |                    |                        |                                |                         |                        |                             |
|              | IRB Total  |                               |                        |                                |                         |                        |                             |                    |                        |                                |                         |                        |                             |
|              |  | <ol><li>Original ex</li></ol> | posure, unlike Er      | cosure value, is r             | eported before taking i | nto account any        | effect due to crea          | dit conversion fac | tors or credit ris     | sk mitigation tech             | niques (e.g. substituti | on effects).           |                             |

|            |   |          |                        |                                |               |                        | IRB Ap                      | proach     |                        |                                |             |                        |                           |
|------------|---|----------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|------------|------------------------|--------------------------------|-------------|------------------------|---------------------------|
|            |   |          |                        | As of 1                        | 31/03/2021    |                        |                             |            |                        | As of :                        | 30/06/2021  |                        |                           |
|            |   | Original | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and | Original E | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposu | e amount               | Value<br>adjustmen<br>and |
|            | (min EUR, %)  |          | Of which:<br>defaulted | value                          |               | Of which:<br>defaulted | provisions                  |            | Of which:<br>defaulted | Value                          |             | Of which:<br>defaulted | provisions                |
|            | Central banks and central governments                       | 0        | 0                      | 0                              | 0             | 0                      | 0                           | 113        | 0                      | 113                            | 0           | 0                      | 0                         |
|            | Institutions  | 895      | 0                      | 643                            | 125           | 0                      | 0                           | 968        | 0                      | 712                            | 151         | 0                      | 0                         |
|            | Corporates  | 13,478   | 239                    | 11,148                         | 3,721         | 51                     | 19                          | 14,205     | 210                    | 11,045                         | 3,640       | 56                     | 16                        |
|            | Corporates - Of Which: Specialised Lending                  | 3,276    | 94                     | 3,120                          | 596           | 11                     | 4                           | 3,120      | 79                     | 3,001                          | 470         | 10                     | 4                         |
|            | Corporates - Of Which: SME                                  | 2,455    | 1                      | 2,352                          | 1,344         | 0                      | 0                           | 405        | 1                      | 300                            | 111         | 0                      | 0                         |
|            | Retail  | 76       | 1                      | 388                            | 50            | 0                      | 1                           | 83         | 1                      | 80                             | 22          | 0                      | 1                         |
|            | Retail - Secured on real estate property                    | 69       | 1                      | 68                             | 21            | 0                      | 0                           | 74         | 1                      | 73                             | 21          | 0                      | 1                         |
| LUXEMBOURG | Retail - Secured on real estate property - Of Which: SME    | 8        | 0                      | 8                              | 1             | 0                      | 0                           | 8          | 0                      | 8                              | 1           | 0                      | 0                         |
| LOXENBOOKG | Retail - Secured on real estate property - Of Which: non-SP | 61       | 1                      | 61                             | 20            | 0                      | 0                           | 67         | 1                      | 66                             | 20          | 0                      | 1                         |
|            | Retail - Qualifying Revolving                               | 1        | 0                      | 1                              | 0             | 0                      | 0                           | 1          | 0                      | 1                              | 0           | 0                      | 0                         |
|            | Retail - Other Retail                                       | 6        | 0                      | 319                            | 29            | 0                      | 0                           | 7          | 0                      | 6                              | 1           | 0                      | 0                         |
|            | Retail - Other Retail - Of Which: SME                       | 2        | 0                      | 0                              | 0             | 0                      | 0                           | 2          | 0                      | 0                              | 0           | 0                      | 0                         |
|            | Retail - Other Retail - Of Which: non-SME                   | 5        | 0                      | 318                            | 29            | 0                      | 0                           | 6          | 0                      | 6                              | 1           | 0                      | 0                         |
|            | Equity  | 613      | 0                      | 613                            | 1,808         | 0                      | 0                           | 323        | 0                      | 313                            | 1,045       | 0                      | 0                         |
|            | Other non credit-obligation assets                          |          |                        |                                |               |                        |                             |            |                        |                                |             |                        | -                         |
|            | IRB Total   |          |                        |                                |               |                        |                             |            |                        |                                |             |                        |                           |

|   |            |                        |                                |               |                        | IRB Ap                      | proach          |                        |  |  |  |                             |
|---|------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|-----------------|------------------------|--|--|--|-----------------------------|
| [   |            |                        | As of 3                        | 31/03/2021    |                        |                             |                 |                        | As of :  | 30/06/2021   |  |                             |
|   | Original I | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | e amount               | Value<br>adjustments<br>and | Original E      | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup>   | Risk exposure  | e amount   | Value<br>adjustments<br>and |
| (min EUR, %)  |            | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions                  |                 | Of which:<br>defaulted | Value  |  | Of which:<br>defaulted   | provisions                  |
| ks and central governments                                  | 48         | 0                      | 155                            | 5             | 0                      | 0                           | 49              | 0                      | 152  | 5  | 0  | 0                           |
|   | 972        | 0<br>490               | 813<br>11.896                  | 192<br>4,848  | 0                      | 0                           | 1,109<br>19.609 | 0 439                  | 900<br>12.363  | 201<br>5.705   | 0 120  | 0 134                       |
| Corporates - Of Which: Specialised Lending                  | 18,784     | 38                     | 1,698                          | 311           | /5                     | 24                          | 1,795           | 42                     | 1,742  | 298  | 120  | 24                          |
| Corporates - Of Which: SME                                  | 638        | 47                     | 387                            | 113           |                        | 24                          | 685             | 42                     | 417  | 153  | 18   | 24                          |
| corporates - or mitor, and                                  | 129        | 1                      | 104                            | 18            | í                      | 1                           | 125             | 1                      | 103  | 18   | 10   | 1                           |
| Retail - Secured on real estate property                    | 89         | i                      | 87                             | 13            | ō                      | ō                           | 88              | i                      | 87   | 13   | i  | ō                           |
| 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-St | 86         | 1                      | 85                             | 13            | 0                      | 0                           | 86              | 1                      | 84   | 13   | 0  | 0                           |
| Retail - Qualifying Revolving                               | 5          | 0                      | 4                              | 0             | 0                      | 0                           | 5               | 0                      | 4  | 0  | 0  | 0                           |
| Retail - Other Retail                                       | 35         | 0                      | 13                             | 5             | 0                      | 0                           | 32              | 0                      | 13   | 4  | 0  | 0                           |
| Retail - Other Retail - Of Which: SME                       | 27         | 0                      | 6                              | 2             | 0                      | 0                           | 23              | 0                      | 5  | 2  | 0  | 0                           |
| Retail - Other Retail - Of Which: non-SME                   | 8          | 0                      | 7                              | 3             | 0                      | 0                           | 10              | 0                      | 8  | 3  | 0  | 0                           |
| redit-obligation assets                                     | 1          | 0                      | 1                              | 4             | 0                      | 0                           | 113             | 0                      | 24   | 00   | 0  | 0                           |
|   |            |                        |                                |               |                        |                             |                 |                        |  |  |  |                             |
| redit-obligation as   |            |                        |                                |               |                        |                             |                 |                        | sets         Image: sets | sett         Image: sett | Sett         Image: Sett |                             |

|        |  |              |                        |                                |               |                        | IRB Ap                      | proach       |                        |                                |               |                        |                             |
|--------|--|--------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|--------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|
|        |  |              |                        | As of 3                        | 31/03/2021    |                        |                             |              |                        | As of                          | 30/06/2021    |                        |                             |
|        |  | Original I   | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and | Original E   | xposure1               | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and |
|        | (min EUR, %)   |              | Of which:<br>defaulted | Value*                         |               | Of which:<br>defaulted | provisions                  |              | Of which:<br>defaulted | Value*                         |               | Of which:<br>defaulted | provisions                  |
|        | Central banks and central governments<br>Institutions                    | 28<br>2.874  | 0                      | 253<br>3.187                   | 8<br>321      | 0                      | 0                           | 29<br>2.021  | 0                      | 232<br>2.178                   | 9<br>419      | 0                      | 0                           |
|        | Corporates   | 14,490       | 50                     | 8,474                          | 2,919         | 18                     | 21                          | 15,007       | 36                     | 8,403                          | 3,084         | 17                     | 22                          |
|        | Corporates - Of Which: Specialised Lending<br>Corporates - Of Which: SME | 1,499<br>197 | 0                      | 1,468<br>101                   | 502<br>23     | 0                      | 6                           | 1,547<br>466 | 0                      | 1,520<br>356                   | 597<br>101    | 0                      | 6                           |
|        | Corporates - Or Which: SME<br>Retail                                     | 204          | 0                      | 101                            | 23            | 1                      | 1                           | 466          | 0                      | 356                            | 23            | 0                      | 2                           |
|        | Retail - Secured on real estate property                                 | 60           | 1                      | 59                             | 11            | ò                      | ő                           | 59           | 1                      | 59                             | 11            | 1                      | ő                           |
| FRANCE | Retail - Secured on real estate property - Of Which: SME                 | 1            | 0                      | 0                              | 0             | 0                      | 0                           | 0            | 0                      | 0                              | 0             | 0                      | 0                           |
| FRANCE | Retail - Secured on real estate property - Of Which: non-SP              |              | 1                      | 59                             | 10            | 0                      | 0                           | 58           | 1                      | 58                             | 11            | 1                      | 0                           |
|        | Retail - Qualifying Revolving  | 12           | 0                      | 9                              | 1             | 0                      | 0                           | 12           | 0                      | 9                              | 1             | 0                      | 0                           |
|        | Retail - Other Retail<br>Retail - Other Retail - Of Which: SME           | 132          | 3                      | 71                             | 13            | 0                      | 2                           | 120<br>50    | 3                      | 69                             | 12            | 0                      | 3                           |
|        |  | 50           | 0                      | 12<br>59                       | 4             | 0                      | 0                           | 50           | 0                      | 59                             | 3             | 0                      | 0                           |
|        | Retail - Other Retail - Of Which: non-SME<br>Equity                      | 72           | 3                      | 59                             | 10            | 0                      | 2                           | 185          | 3                      | 59                             | 113           | 0                      | 3                           |
|        | Other non credit-obligation assets                                       | -            | Ŭ                      |                                | 10            |                        | 0                           | 105          | 0                      | 37                             | 115           | Ū                      | Ű                           |
|        | TRB Total  |              |                        |                                |               |                        |                             |              |                        |                                |               |                        |                             |

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

| Exposur            | As of 31/03/2021 |  |   |  |   |   |  |  |   |
|--------------------|------------------|--|---|--|---|---|--|--|---|
|                    |                  |  |   |  |   | As of 3   | 30/06/2021   |  |   |
| Value <sup>1</sup> | cposure          | iure amount                                | Value<br>adjustments<br>and                                   | Original E   | xposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup>  | Risk exposure  | amount   | Value<br>adjustment<br>and  |
| ch:<br>ted         | /alue-           | Of which:<br>defaulted                     | provisions  |  | Of which:<br>defaulted  | Value*  |  | Of which:<br>defaulted   | provisions  |
|                    | 3,361 2,274      | 0  | 0   | 3,199  | 0   | 3,278   | 2,124  | 0  | 0   |
|                    | 1,246 861        | 0  | 0   | 1,231  | 0   | 1,018   | 830  | 0  | 1   |
|                    | 6,485 2,782      | 221  | 49  | 9,599  | 715   | 6,479   | 3,113  | 207  | 55  |
| 219                |                  | 25   | 2   | 341  | 28  | 340   | 303  | 15   | 4   |
| 640                |                  | 1  | 2   | 673  | 7   | 628   | 335  | 0  | 1   |
| 76                 |                  | 0  | 1   | 85   | 0   | 79  | 32   | 0  | 1   |
| 21                 | 21 5             | 0  | 0   | 24   | 0   | 23  | 6  | 0  | 0   |
| 0                  | 0 0              | 0  | 0   | 0  | 0   | 0   | 0  | 0  | 0   |
| 21                 | 21 5             | 0  | 0   | 24   | 0   | 23  | 6  | 0  | 0   |
| 3                  | 3 0              | 0  | 0   | 4  | 0   | 3   | 0  | 0  | 0   |
| 53                 | 53 26            | 0  | 1   | 57   | 0   | 53  | 26   | 0  | 1   |
| 3                  | 3 1              | 0  | 0   | 5  | 0   | 1   | 1  | 0  | 0   |
| 50                 |                  | 0  | 1   | 52   | 0   | 52  | 26   | 0  | 1   |
| 44                 | 44 164           | 0  | 0   | 127  | 0   | 60  | 208  | 0  | 0   |
|                    |                  |  |   |  |   |   |  |  |   |
|                    |                  |  |   |  |   |   |  |  |   |
|                    | ke Exposure      | ke Exposure value, is reported before taki | ke Exposure value, is reported before taking into account any | ke Exposure value, is reported before taking into account any effect due to cred | ke Exposure value, is reported before taking into account any effect due to credit conversion fac | ke Exposure value, is reported before taking into account any effect due to credit conversion factors or credit ris | ke Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation tech | Re Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitutio | Re Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects). |



|   |                  |  |  |  |  | DEUTS   | CHE BANK AKTIENGESEI                            | LISCHAFT   |   |  |  |                                      |                                 |                                  |
|---|------------------|--|--|--|--|---|---|--|---|--|--|--------------------------------------|---------------------------------|----------------------------------|
|   |                  |  |  |  |  |   | As of 31/12/2020                                |  |   |  |  |                                      |                                 |                                  |
|   |                  |  |  |  |  | Dire  | ct exposures                                    |  |   |  |  |                                      |                                 | 4                                |
|   | (mln EUR)        |  |  | On balance sl  | heet   |   |   |  | Deriva  | tives                                    |  | Off balar                            | nce sheet                       | 4                                |
|   |                  |  |  |  |  |   |   |  |   |  |  | Off-balance si                       | neet exposures                  |                                  |
|   |                  |  |  |  |  |   |   | Derivatives with po                                      | sitive fair value   | Derivatives with                         | negative fair value                              |                                      |                                 |                                  |
|   |                  |  |  |  |  |   |   |  |   |  |  |                                      |                                 |                                  |
| Residual Maturity   | Country / Region | Total gross carrying amount of non-<br>derivative financial assets | Total carrying amount of<br>non-derivative financial<br>assets (net of short<br>positions) | of which: Financial assets<br>held for trading         | of which: Financial assets<br>designated at fair value<br>through profit or loss | of which: Financial assets at<br>fair value through other<br>comprehensive income | of which: Financial assets at<br>amortised cost | Carrying amount  | Notional amount   | Carrying amount                          | Notional amount                                  | Nominal                              | Provisions                      | Risk weighted<br>exposure amount |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]  | Austria          | 1<br>1<br>0<br>195<br>508  | 1<br>1<br>0<br>191<br>375  | 0<br>1<br>0<br>52<br>182                               | 0<br>0<br>0<br>0   | 0<br>0<br>0<br>116<br>326   | 1<br>0<br>0<br>27<br>0                          | 0<br>42<br>0<br>42<br>6                                  | 0<br>815<br>0<br>417<br>50  | 0<br>42<br>0<br>18<br>8                  | 0<br>1,318<br>0<br>558<br>63                     | 0<br>0<br>0<br>0                     | 0<br>0<br>0<br>0                |                                  |
| [5Y - 10Y [<br>[10Y - more<br>Total   | _                | 0<br>2,403<br><b>3,108</b>   | 0<br>2,027<br><b>2,595</b>   | 0<br>563<br><b>797</b>                                 | 0  | 0<br>1,745<br><b>2,187</b>  | 0<br>94<br>122                                  | 0<br>69<br><b>159</b>                                    | 0<br>210<br><b>1,492</b>  | 0<br>165<br>231                          | 0<br>605<br><b>2,544</b>                         | 0                                    | 0                               | 10                               |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more   | Belgium          | 46<br>25<br>0<br>117<br>13<br>0<br>2.936<br>3,138                  | 46<br>25<br>0<br>116<br>0<br>2,006<br><b>2,193</b>   | 20<br>25<br>0<br>77<br>8<br>0<br>1,379<br><b>1,509</b> | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0  | 0<br>0<br>0<br>5<br>0<br>1,551<br>1,556   | 1<br>0<br>40<br>0<br>0<br>0<br>42               | 0 200<br>0 28<br>0 24<br>52                              | 0 2,12<br>0<br>0<br>4<br>0<br>50<br>54                                    | 0<br>0<br>35<br>0<br>0<br>8<br><b>44</b> | 0 2,5 1<br>0 0<br>0 0<br>0 0<br>25               | 3<br>0<br>0<br>0<br>0<br>0<br>0<br>3 | 0<br>0<br>0<br>0<br>0<br>0      | 8                                |
| Total<br>[0-3Mf<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more  | Bulgaria         | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0      |  |  |  |   | •<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0       | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 |   |  |  |                                      | 9<br>0<br>0<br>0<br>0<br>0<br>0 | 8                                |
| Total<br>[0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total   | Cyprus           | 0<br>0<br>11<br>0<br>7   | 0<br>0<br>0<br>11<br>0<br>0  | 0<br>0<br>11<br>0<br>7                                 |  | 0<br>0<br>0<br>0<br>0<br>0<br>0   |   |  |   |  |  |                                      | 0<br>0<br>0<br>0<br>0<br>0      |                                  |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more   | Czech Republic   | 1 18 1<br>0 0<br>0 0<br>0 0<br>0 0<br>0 0                          | 11<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0                                  | 18<br>0<br>0<br>0<br>0<br>0<br>0                       | 0<br>0<br>0<br>0<br>0<br>0<br>0  | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0  | 0<br>0<br>0<br>0<br>0<br>0<br>0                 | 0<br>0<br>0<br>0<br>0<br>0                               | 0<br>115<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>8<br>0<br>0<br>0<br>0<br>0<br>0     | 0<br>191<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 |                                      |                                 | 0                                |
| Total<br>[0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total   | Denmark          | 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0                            | 1<br>0<br>0<br>0<br>1<br>1<br>0<br>11<br>11<br>12  | 0<br>0<br>0<br>0<br>1<br>2<br>3                        |  | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0  | 1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0       | 1<br>0<br>0<br>2<br>0<br>0<br>3<br>5                     | 115<br>0<br>0<br>101<br>0<br>41<br>142                                    | 8<br>0<br>0<br>0<br>0<br>0<br>19<br>10   | 191<br>0<br>0<br>0<br>4<br>0<br>327<br>331       |                                      | 0<br>0<br>0<br>0<br>0<br>0<br>0 | 0                                |
| Iotal           [0-3M]           [3M-1Y]           [1Y-2Y]           [2Y-3Y]           [3Y-5Y]           [5Y-10Y]           [10Y-more           Total | Estonia          | 12   | 12   | 3  |  |   |   | 5  | 142   | 19                                       | 331  |                                      |                                 | 1                                |



# 2021 EU-wide Transparency Exercise

## General governments exposures by country of the counterparty

|  |                  |   |  |   |  | DEUTS   | CHE BANK AKTIENGESEL  | LSCHAFT   |   |  |  |  |                                      |                                  |
|--|------------------|---|--|---|--|---|---|---|---|--|--|--|--------------------------------------|----------------------------------|
|  |                  |   |  |   |  |   | As of 31/12/2020  |   |   |  |  |  |                                      |                                  |
|  |                  |   |  |   |  | Dire  | ct exposures  |   |   |  |  |  |                                      |                                  |
|  | (mln EUR)        |   | 1  | On balance sh   | leet   |   |   |   | Deriva  | tives  |  | Off balar  | ice sheet                            | -                                |
|  |                  |   |  |   |  |   |   |   |   |  |  | Off-balance st   | eet exposures                        |                                  |
|  |                  |   | Total carrying amount of   |   |  |   |   | Derivatives with po                                     | sitive fair value   | Derivatives with                                       | negative fair value  |  |                                      | Risk weighted<br>exposure amount |
| Residual Maturity  | Country / Region | Total gross carrying amount of non-<br>derivative financial assets          | non-derivative financial<br>assets (net of short<br>positions)       | of which: Financial assets<br>held for trading                | of which: Financial assets<br>designated at fair value<br>through profit or loss | of which: Financial assets at<br>fair value through other<br>comprehensive income | of which: Financial assets at<br>amortised cost               | Carrying amount   | Notional amount   | Carrying amount  | Notional amount  | Nominal  | Provisions                           |                                  |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total             | Finland          | 0<br>1<br>0<br>30<br>161<br>0<br>1,101                                      | 0<br>1<br>0<br>161<br>0<br>956                                       | 0<br>1<br>0<br>1<br>54<br>0<br>285                            |  | 0<br>0<br>28<br>107<br>0<br>595   | 0<br>0<br>0<br>0<br>0<br>0<br>221                             | 18<br>10<br>0<br>4<br>113<br>0<br>19                    | 545<br>350<br>0<br>115<br>1,235<br>0<br>100                       | 0<br>0<br>179<br>0<br>0<br>191                         | 0<br>0<br>5,000<br>0<br>1,000                                      | 0<br>0<br>0<br>0<br>0<br>0                             | 0<br>0<br>0<br>0<br>0<br>0           |                                  |
| Total<br>[0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total    | France           | 605<br>555<br>0<br>513<br>1,771<br>0<br>8,133<br>11,576                     | 1,117<br>596<br>541<br>0<br>149<br>1,266<br>0<br>6,304<br>8,856      | 341<br>493<br>494<br>0<br>288<br>1,045<br>0<br>4,201<br>6,521 |  | 730<br>0<br>35<br>0<br>225<br>715<br>0<br>3,783<br>4,758                          | 221<br>0<br>0<br>0<br>0<br>0<br>117<br>117                    | 164<br>19<br>45<br>0<br>92<br>34<br>0<br>158<br>348     | 2,345<br>797<br>1,315<br>0<br>1,058<br>171<br>0<br>1,223<br>4,564 | 369<br>2<br>35<br>0<br>59<br>94<br>0<br>20<br>209      | 6,000<br>129<br>803<br>0<br>414<br>549<br>0<br>444<br><b>2,340</b> |  |                                      | 0                                |
| [0 - 3M f<br>[3M - 1Y [<br>f 1Y - 2Y f<br>f 2Y - 3Y f<br>[5Y - 10Y [<br>f 10Y - more<br>Total    | Germany          | 2,600<br>1,648<br>75,904<br>1,925<br>4<br>5,660<br>12,747                   | 2,229<br>1,124<br>7<br>5,492<br>1,284<br>4<br>3,847<br><b>13,987</b> | 42<br>887<br>0<br>155<br>203<br>0<br>2,252<br>3,539           |  | 0 4,750<br>0 4,245<br>1,390<br>0 2,803<br>8,467                                   | 2,559<br>698<br>7<br>1,475<br>331<br>4<br>600<br><b>5,674</b> | 24<br>20<br>0<br>77<br>68<br>0<br>7,369<br><b>7,559</b> | 1,028<br>857<br>4<br>989<br>519<br>0<br>13,237<br><b>16.633</b>   | 386<br>95<br>0<br>28<br>57<br>1<br>789<br><b>1.355</b> | 342<br>4,916<br>0<br>1,622<br>855<br>34<br>4,494<br><b>12,262</b>  | 1,329<br>21<br>5<br>1<br>1<br>0<br>200<br><b>1.558</b> |                                      | 51                               |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total             | Croatia          | 17<br>0<br>0<br>0<br>0<br>0<br>5<br>22                                      | 17<br>0<br>0<br>0<br>0<br>0<br>5<br>5<br>22                          | 17<br>0<br>0<br>0<br>0<br>0<br>5<br>5<br>22                   | 0<br>0<br>0<br>0<br>0<br>0<br>0  | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0  | 0<br>0<br>0<br>0<br>0<br>0                                    | 0<br>0<br>0<br>0<br>0<br>0                              | 0<br>0<br>0<br>0<br>0<br>0  | 47<br>0<br>12<br>39<br>0<br>0<br><b>99</b>             | 399<br>0<br>327<br>409<br>0<br>0<br>1,134                          | 0<br>0<br>0<br>0<br>0<br>0                             | 0<br>0<br>0<br>0<br>0<br>0           | 28                               |
| [0-3M[<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[5Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total             | Greece           | 86<br>316<br>0<br>8<br>0<br>77<br>487                                       | 86<br>316<br>0<br>8<br>0<br>0<br>28<br><b>438</b>                    | 86<br>316<br>0<br>8<br>0<br>77<br><b>487</b>                  |  |   |   | 0<br>0<br>24<br>0<br>591<br><b>616</b>                  | 0<br>0<br>250<br>0<br>7,250<br>7,500                              | 0<br>0<br>0<br>0<br>0<br>0                             | 0<br>0<br>0<br>0<br>0<br>0<br>0                                    | 0<br>0<br>0<br>0<br>0                                  |                                      | 0                                |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total             | Hungary          | 19<br>0<br>0<br>51<br>3<br>0<br>49<br><b>123</b>                            | 19<br>0<br>50<br>3<br>0<br>42<br><b>116</b>                          | 0<br>0<br>51<br>3<br>0<br>11<br><b>66</b>                     |  | 19<br>0<br>0<br>0<br>0<br>0<br>0<br>19  | 0<br>0<br>0<br>0<br>0<br>38<br><b>38</b>                      |   |   |  |  |  |                                      | 14                               |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more                      | Ireland          | 0 143<br>0<br>0<br>68<br>68<br>0<br>0<br>443 511                            | 0<br>0<br>0<br>65<br>0<br>0<br>159<br>225                            | 0<br>0<br>0<br>0<br>0<br>68<br>0<br>311<br><b>379</b>         |  | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>132<br>132                                     |   | 2 0<br>6 0<br>0 0<br>0 0<br>0 0                         | 221<br>272<br>0<br>0<br>0<br>0<br>0<br>0<br>493                   |  |  |  |                                      |                                  |
| Total<br>[ 0 - 3M [<br>[ 3M - 1Y ]<br>[ 1Y - 2Y [<br>[ 2Y - 3Y ]<br>[ 5Y - 10Y ]<br>[ 10Y - more | Italy            | 633<br>2,882<br>0<br>1,1,24<br>586<br>0<br>2,068                            | 502<br>2,615<br>0<br>476<br>0<br>475                                 | 383<br>1,728<br>0<br>933<br>585<br>0<br>2,064                 |  | 250<br>1,154<br>0<br>92<br>0<br>0<br>0  | 0<br>0<br>99<br>0<br>0<br>3                                   | 8<br>0<br>25<br>0<br>326<br>17<br>0<br>1,345            | 0<br>545<br>0<br>6,846<br>28<br>0<br>8,375                        | 0<br>0<br>0<br>0<br>0<br>0<br>252                      | 0<br>0<br>0<br>0<br>0<br>0<br>1,185                                | 0<br>0<br>0<br>0<br>0<br>0                             |                                      | ±                                |
| Total<br>[0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total    | Latvia           | 7,292<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 4,069<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0                   | 5,692<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0  | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0                                   | 1,496 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0                                       | 103<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0         | 1,713<br>0<br>0<br>6<br>0<br>0<br>0<br>109<br>115       | 15,794<br>0<br>0<br>138<br>0<br>0<br>225<br>363                   | 252<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0  | 1,185<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0                 | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0              | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 468                              |



# 2021 EU-wide Transparency Exercise

## General governments exposures by country of the counterparty

|   |                  |  |  |  |  | DEUTS   | CHE BANK AKTIENGESE                                      | LLSCHAFT                                 |   |   |   |                                 |                                      |                 |
|---|------------------|--|--|--|--|---|--|--|---|---|---|---------------------------------|--------------------------------------|-----------------|
|   |                  |  |  |  |  |   | As of 31/12/2020   | )  |   |   |   |                                 |                                      |                 |
|   |                  |  |  |  |  | Dire  | ct exposures   |  |   |   |   |                                 |                                      |                 |
|   | (min EUR)        |  |  | On balance sl                                  | ieet   |   |  |  | Deriva  | tives   |   | Off balar                       | nce sheet                            |                 |
|   |                  |  |  |  |  |   |  |  |   |   |   | Off-balance st                  | neet exposures                       |                 |
|   |                  |  |  |  |  | 1   |  | Derivatives with pos                     | sitive fair value                                     | Derivatives with                                      | ı negative fair value                                       |                                 |                                      | Risk weighted   |
| Residual Maturity   | Country / Region | Total gross carrying amount of non-<br>derivative financial assets | Total carrying amount of<br>non-derivative financial<br>assets (net of short<br>positions) | of which: Financial assets<br>held for trading | of which: Financial assets<br>designated at fair value<br>through profit or loss | of which: Financial assets at<br>fair value through other<br>comprehensive income | of which: Financial assets at<br>amortised cost          | Carrying amount                          | Notional amount                                       | Carrying amount                                       | Notional amount   | Nominal                         | Provisions                           | exposure amount |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total  | Lithuania        | 0<br>0<br>0<br>0<br>7<br><b>8</b>                                  | 0<br>0<br>0<br>0<br>0<br>7<br><b>8</b>   |  | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0  | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0  | 0<br>0<br>0<br>0<br>0<br>7<br>7<br>7                     | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0     |   | 19<br>0<br>12<br>0<br>0<br>0<br>30                    | 204<br>0<br>164<br>0<br>0<br>0<br>368                       | 0<br>0<br>0<br>0<br>0<br>0      | 0<br>0<br>0<br>0<br>0<br>0<br>0      | 0               |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total  | Luxembourg       | 0<br>0<br>99<br>3<br>421<br>523                                    | 0<br>0<br>99<br>0<br>0<br>272<br><b>371</b>  | 0<br>0<br>23<br>3<br>0<br>330<br><b>357</b>    | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0   | 0<br>0<br>75<br>0<br>85<br><b>160</b>   | 0<br>0<br>0<br>0<br>0<br>0                               | 0<br>0<br>0<br>0<br>0<br>0               | 0<br>0<br>0<br>0<br>0<br>0<br>0                       | 0<br>0<br>0<br>0<br>0<br>0                            | 0<br>0<br>0<br>0<br>0<br>0<br>0                             | 0<br>0<br>0<br>0<br>0<br>0      | 0<br>0<br>0<br>0<br>0<br>0           | 0               |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total  | Maita            |  |  |  |  |   |  |  |   |   |   |                                 |                                      |                 |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total  | Netherlands      | 157<br>14<br>0<br>115<br>69<br>0<br>2,051<br><b>2,406</b>          | 157<br>10<br>0<br>104<br>16<br>0<br>1,448<br><b>1,735</b>                                  | 28<br>0<br>95<br>28<br>0<br>799<br><b>951</b>  |  | 0<br>0<br>0<br>16<br>0<br>0<br>16   | 104<br>14<br>0<br>19<br>24<br>0<br>1,241<br><b>1,402</b> | 1<br>4<br>0<br>8<br>0<br>0<br>131<br>143 | 36<br>207<br>0<br>120<br>86<br>0<br>292<br><b>741</b> | 0<br>8<br>0<br>130<br>1<br>0<br>1,935<br><b>2,075</b> | 0<br>192<br>0<br>1,119<br>109<br>0<br>3,464<br><b>4,884</b> |                                 |                                      | 58              |
| [0-3M[<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more   | Poland           | 278 2,400<br>562<br>0<br>395<br>566<br>0<br>172 1,973              | 278<br>562<br>0<br>395<br>551<br>0<br>72<br>1,858  | 0 932<br>32<br>0<br>2<br>2<br>0<br>74<br>111   |  | 278<br>530<br>0<br>393<br>563<br>0<br>97<br>1,861                                 |  |  |   |   |   |                                 |                                      |                 |
| Total           [0-3M]           [3M-1Y]           [1Y-2Y]           [2Y-3Y]           [3Y-5Y]           [5Y-10Y]           [10Y-more           Total | Portugal         | 17<br>16<br>0<br>1<br>26<br>0<br>265                               | 17<br>0<br>0<br>24<br>0<br>207   | 17<br>16<br>0<br>1<br>26<br>0<br>237           |  |   | 0<br>0<br>0<br>0<br>0<br>28                              | 0<br>0<br>30<br>0<br>0                   | 0 0<br>0 0<br>200 0<br>0 0                            | 0 0<br>0 0<br>54 0<br>0 0                             | 0<br>0<br>0<br>409<br>0                                     |                                 | 0<br>0<br>0<br>0<br>0<br>0           |                 |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more   | Romania          | 324<br>0<br>0<br>0<br>0<br>45<br>0<br>119                          | 248<br>0<br>0<br>0<br>45<br>0<br>110   | 296<br>0<br>0<br>0<br>45<br>0<br>119           | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0   | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0  | 28<br>0<br>0<br>0<br>0<br>0<br>0<br>0                    | 30<br>0<br>0<br>0<br>0<br>0<br>0         | 200<br>0<br>0<br>0<br>0<br>0<br>0<br>0                | 54<br>0<br>0<br>0<br>0<br>0<br>0<br>0                 | 409<br>0<br>0<br>0<br>0<br>0<br>0<br>0                      | 0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0           | 2               |
| Total<br>[ 0 - 3M ]<br>[ 3M - 1Y ]<br>[ 1Y - 2Y ]<br>[ 1Y - 2Y ]<br>[ 1Y - 2Y ]<br>[ 3Y - 5Y ]<br>[ 5Y - 10Y ]<br>[ 10Y - more<br>Total               | Slovakia         | 164<br>0<br>0<br>12<br>39<br>0<br>90                               | 155<br>0<br>0<br>10<br>37<br>0<br>0  | 164<br>0<br>0<br>12<br>39<br>0<br>90           | 0<br>0<br>0<br>0<br>0<br>0<br>0  | 0<br>0<br>0<br>0<br>0<br>0<br>0   | 0<br>0<br>0<br>0<br>0<br>0<br>0                          | 0<br>0<br>0<br>14<br>16                  | 0<br>0<br>0<br>0<br>52<br>0<br>52                     | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0                  | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0                        | 0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0           | 1               |
| Total<br>[0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total   | Slovenia         | 141<br>1<br>0<br>0<br>6<br>2<br>0<br>8<br>16                       | 47<br>1<br>0<br>0<br>6<br>2<br>0<br>0<br>0<br>8  | 141<br>1<br>0<br>0<br>6<br>2<br>0<br>8<br>16   | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0                                   | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0                                    | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0           | 31<br>0<br>0<br>0<br>0<br>1,036<br>1,036 | 105<br>0<br>0<br>0<br>0<br>1,300<br>1,300             | 0<br>0<br>12<br>3<br>96<br>111                        | 0<br>0<br>715<br>118<br>0<br>1,300<br><b>2,133</b>          | 0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0               |



# 2021 EU-wide Transparency Exercise

## General governments exposures by country of the counterparty

|   |                  |  |  |  |  | DEUTS   | CHE BANK AKTIENGESEL                            | LSCHAFT  |  |                                       |   |  |                            |                                  |
|---|------------------|--|--|--|--|---|---|--|--|---------------------------------------|---|--|----------------------------|----------------------------------|
|   |                  |  |  |  |  |   | As of 31/12/2020                                |  |  |                                       |   |  |                            |                                  |
|   |                  |  |  |  |  | Dire  | ct exposures                                    |  |  |                                       |   |  |                            |                                  |
|   | (mln EUR)        |  |  | On balance st                                  | ieet   |   |   |  | Deriva                                     | tives                                 |   | Off balar                                  | nce sheet                  |                                  |
|   |                  |  |  |  |  |   |   |  |  |                                       |   | Off-balance st                             | neet exposures             |                                  |
|   |                  |  | Total carrying amount of                                       |  |  |   |   | Derivatives with po  | sitive fair value                          | Derivatives with                      | negative fair value                           |  |                            | Risk weighted<br>exposure amount |
| Residual Maturity   | Country / Region | Total gross carrying amount of non-<br>derivative financial assets | non-derivative financial<br>assets (net of short<br>positions) | of which: Financial assets<br>held for trading | of which: Financial assets<br>designated at fair value<br>through profit or loss | of which: Financial assets at<br>fair value through other<br>comprehensive income | of which: Financial assets at<br>amortised cost | Carrying amount  | Notional amount                            | Carrying amount                       | Notional amount                               | Nominal                                    | Provisions                 |                                  |
| [0-3M]  |                  | 1,712<br>1,538   | 1,682<br>1,534   | 135<br>311                                     | 0  | 1,576<br>1,206  | 0<br>21   | 0  | 0  | 3                                     | 85<br>25                                      | 1  | 0                          |                                  |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total                          | Spain            | 0<br>667<br>301<br>0<br>1,713<br><b>5,930</b>                      | 0<br>511<br>4<br>0<br>687<br>4,418                             | 0<br>238<br>297<br>0<br>1,688<br><b>2,669</b>  | 0<br>0<br>0<br>0   | 0<br>304<br>0<br>0<br>0<br><b>3,087</b>   | 0<br>124<br>2<br>0<br>25<br><b>172</b>          | 0<br>0<br>0<br>1   | 0<br>0<br>0<br>14<br><b>14</b>             |                                       | 0<br>0<br>0<br>0<br>110                       | 0<br>0<br>0<br>0                           | 00000                      | 598                              |
| 10031<br>[0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>10Y-more<br>Total                  | Sweden           | 0<br>0<br>26<br>0<br>1   | 0<br>0<br>26<br>0<br>1   | 0<br>0<br>1<br>0<br>1                          |  | 0<br>0<br>26<br>0<br>0<br>0   |   | 9<br>0<br>0<br>59<br>0<br>0<br>0<br>0                          | 113<br>0<br>408<br>0<br>0<br>0             | 4<br>10<br>2<br>0<br>3<br>0<br>0<br>4 | 432<br>164<br>0<br>56<br>0<br>0<br>35         | 0<br>0<br>0<br>161<br>0<br>0               | 0<br>0<br>0<br>0<br>0<br>0 |                                  |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more                                   | United Kingdom   | 619<br>0<br>0<br>588<br>662<br>0<br>4,034                          | 27<br>10<br>0<br>583<br>307<br>0<br>2,338                      | 1<br>8<br>0<br>0<br>225<br>92<br>0<br>3,194    | 0<br>0<br>0<br>0<br>0<br>0<br>0  | 26<br>0<br>0<br>0<br>0<br>0<br>0<br>765   | 0<br>612<br>0<br>35<br>0<br>0<br>0<br>0         | 68<br>3<br>6<br>2<br>0<br>14                                   | 521<br>0<br>33<br>0<br>93<br>23<br>0<br>81 | 20<br>0<br>0<br>18<br>7<br>0<br>3     | 687<br>45<br>69<br>0<br>223<br>112<br>0<br>17 | 161<br>0<br>0<br>0<br>0<br>0<br>0<br>0     | 0<br>0<br>0<br>0<br>0<br>0 | 18                               |
| Total<br>[0-3M]<br>[3M] 1Y[<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total                | Iceland          | 5,903<br>0<br>0<br>0<br>0<br>0<br>0<br>0                           | 3.238<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0                  | 3,519<br>0<br>0<br>0<br>0<br>0<br>0            |  | 765<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0                                  | 646<br>0<br>0<br>0<br>0<br>0<br>0<br>0          | 25<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 230<br>0<br>0<br>0<br>0<br>0<br>0<br>0     |                                       | 465<br>0<br>0<br>0<br>0<br>0<br>0<br>0        |  |                            | 3                                |
| [0 - 3M [<br>[3M - 1Y]<br>[1Y - 2Y]<br>[2Y - 3Y]<br>[3Y - 5Y]<br>[5Y - 10Y]<br>[10Y - more                    | Liechtenstein    |  |  |  |  |   |   |  |  |                                       |   |  |                            |                                  |
| Total<br>[0-3M]<br>[3M]<br>[1Y-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total         | Norway           | 0<br>3<br>0<br>3<br>11<br>0<br>14                                  | 0<br>3<br>0<br>3<br>11<br>0<br>13                              | 0<br>3<br>0<br>3<br>11<br>0<br>14              | 0<br>0<br>0<br>0<br>0<br>0   |   |   |  |  |                                       |   |  | 0<br>0<br>0<br>0<br>0      |                                  |
| Total<br>[0 - 3M [<br>[3M - 1Y]<br>[1Y - 2Y]<br>[2Y - 3Y]<br>[3Y - 5Y]<br>[5Y - 10Y]<br>[10Y - more<br>Total  | Australia        | 0 31<br>127<br>133<br>404<br>0<br>1,357<br>2,021                   | 0<br>115<br>0<br>117<br>338<br>0<br>974<br>1.544               | 0<br>127<br>0<br>133<br>276<br>0<br>788        |  | 0<br>0<br>0<br>0<br>129<br>0<br>552<br>691  | 0<br>0<br>0<br>0<br>0<br>0<br>6                 | U<br>0<br>0<br>4<br>0<br>0<br>0                                | 13<br>0<br>0<br>49<br>0<br>0<br>0          | 0<br>0<br>0<br>5<br>0<br>3            | 2<br>0<br>0<br>0<br>32<br>0<br>16             | 0<br>0<br>0<br>102<br>0<br>0               |                            | U<br>                            |
| Total<br>[0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total                 | Canada           | 0<br>0<br>1<br>52<br>0<br>285                                      | 0 0<br>0<br>0<br>52<br>0<br>276                                | 1,323<br>0<br>0<br>1<br>35<br>0<br>159         | 0<br>0<br>0<br>0<br>0<br>0<br>0  | 0<br>0<br>0<br>17<br>126  | 6<br>0<br>0<br>0<br>0<br>0<br>0<br>0            | 4<br>0<br>0<br>0<br>0<br>0<br>0                                | 62<br>0<br>0<br>0<br>0<br>0<br>0<br>0      | 8<br>0<br>0<br>0<br>13<br>0<br>0      | 49<br>0<br>0<br>0<br>6<br>6<br>4<br>0<br>0    | 0<br>0<br>41<br>0<br>0                     | 0<br>0<br>0<br>0<br>0<br>0 | 85                               |
| Total<br>[0-3M]<br>[3M] 1Y [<br>[1Y - 2Y [<br>[2Y - 3Y [<br>[3Y - 5Y [<br>[5Y - 10Y ]<br>[10Y - more<br>Total | Hong Kong        | 339<br>0<br>0<br>1<br>1<br>0<br>0<br>0                             | 329<br>0<br>0<br>1<br>0<br>0<br>0<br>0                         | 195<br>0<br>0<br>1<br>1<br>0<br>0<br>0         | 0<br>0<br>0<br>0<br>0<br>0<br>0  | 143<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0                                       |   |  |  |                                       | 64<br>0<br>0<br>0<br>0<br>0<br>0<br>0         | 41<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 |                            | 38                               |



|  |                                     |                                     |  |                              |  | DEUTS   | CHE BANK AKTIENGESEL          | LSCHAFT             |                       |                        |                     |                 |               |   |
|--|-------------------------------------|-------------------------------------|--|------------------------------|--|---|-------------------------------|---------------------|-----------------------|------------------------|---------------------|-----------------|---------------|---|
|  |                                     |                                     |  |                              |  |   | As of 31/12/2020              |                     |                       |                        |                     |                 |               |   |
|  |                                     |                                     |  |                              |  | Dire  | ct exposures                  |                     |                       |                        |                     |                 |               |   |
|  | (mln EUR)                           |                                     |  | On balance sl                | heet   |   |                               |                     | Deriva                | tives                  |                     | Off balar       | nce sheet     | _                                       |
|  |                                     |                                     |  |                              |  |   |                               |                     |                       |                        |                     | Off-balance sh  | eet exposures |   |
|  |                                     |                                     |  |                              |  |   |                               | Derivatives with po | sitive fair value     | Derivatives with       | negative fair value |                 |               | -                                       |
|  |                                     |                                     |  |                              |  |   |                               |                     |                       |                        |                     |                 |               |   |
|  |                                     | Total gross carrying amount of non- | Total carrying amount of<br>non-derivative financial |                              |  |   |                               |                     |                       |                        |                     |                 |               | Risk weighted<br>exposure amount        |
| Residual Maturity  | Country / Region                    | derivative financial assets         | assets (net of short<br>positions)                   |                              |  |   |                               |                     |                       |                        |                     | Nominal         | Provisions    |   |
|  |                                     |                                     |  | of which: Financial assets   | of which: Financial assets<br>designated at fair value | of which: Financial assets at<br>fair value through other | or which: Financial assets at | Carrying amount     | Notional amount       | Carrying amount        | Notional amount     | Nominar         | Provisions    |   |
|  |                                     |                                     |  | held for trading             | through profit or loss                                 | comprehensive income                                      | amortised cost                | Carrying amount     | Notional amount       |                        | Notional amount     |                 |               |   |
|  |                                     |                                     |  |                              |  |   |                               |                     |                       |                        |                     |                 |               |   |
| [ 0 - 3M [<br>[ 3M - 1Y ]                                |                                     | 117                                 | 19   | 18                           | 0  | 0   | 99                            | 0                   | 0                     | 2                      | 158                 | 0               | 0             |   |
| [ 1Y - 2Y [<br>[ 2Y - 3Y [                               | Japan                               | 117<br>103<br>0<br>553              | 19<br>103<br>0<br>403                                | 103<br>0<br>553              | 0<br>0<br>0  | 0<br>0  | 0<br>0                        | 0<br>0              | 0<br>0<br>0           | 0<br>0                 | 0<br>0              | 0<br>0<br>0     | 0<br>0        |   |
| [3Y - 5Y [<br>[5Y - 10Y ]<br>[10Y - more<br>Total        | Japan                               | 47<br>0<br>1.789                    | 0<br>0<br>281  | 47<br>0<br>1.789             | 0<br>0<br>0  | 0<br>0  | 0<br>0<br>0                   | 10<br>0<br>2        | 158<br>0<br>503       | 0<br>0                 | 0<br>0              | 0<br>0<br>0     | 0<br>0        |   |
| [0-3M]<br>[3M-1Y]  |                                     | 2,629<br>2,964<br>415               | 807<br>1,457<br>1,638                                | 2,509<br>242<br>1,048        | 0<br>0   | 0<br>392<br>1,851   | 99<br>1,298<br>65             | 28<br>0             | 661<br>809<br>12      | 2<br>1<br>2            | 158<br>89<br>0      | 0<br>41         | 0<br>0        | 0                                       |
| [ 1Y - 2Y [<br>[ 2Y - 3Y [<br>[ 3Y - 5Y [                | U.S.                                | 7,399<br>3,941                      | 270<br>6,964<br>3,578                                | 0<br>1,314<br>643            | 0<br>0<br>0  | 415<br>992<br>131   | 0<br>3,818<br>2,869           | 0<br>7<br>10        | 0<br>900<br>98        | 0<br>20<br>9           | 0<br>79<br>18       | 0<br>13<br>32   | 0<br>0        |   |
| [5Y - 10Y [<br>[10Y - more<br>Total                      | _                                   | 11<br>13,117<br><b>30,477</b>       | 11<br>10,583<br><b>24,502</b>                        | 11<br>7,199<br><b>10,456</b> | 0<br>0<br>0  | 0<br>5,566<br>9,347                                       | 0<br>26<br><b>8,075</b>       | 0<br>452<br>498     | 0<br>3,691<br>5,510   | 0<br>214<br><b>247</b> | 0<br>1,370<br>1,556 | 0<br>0<br>86    | 0 0 1         | 269                                     |
| [ 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [                 |                                     | 576<br>403<br>0                     | 576<br>403<br>0                                      | 367<br>234<br>0              | 0<br>0<br>0  | 0<br>169<br>0   | 115<br>0<br>0                 | 0<br>0              | 8<br>0<br>0           | 0<br>118<br>0          | 859<br>1,216<br>0   | 13<br>26<br>0   | 0<br>0        |   |
| [ 2Y - 3Y [<br>[3Y - 5Y ]<br>[5Y - 10Y ]                 | China                               | 381<br>142<br>0                     | 381<br>139<br>0                                      | 337<br>94<br>0               | 0  | 44<br>48<br>0   | 0                             | 0                   | 161<br>0<br>0         | 0                      | 0                   | 0<br>1<br>0     | 0             |   |
| [10Y - more<br>Total<br>[ 0 - 3M [<br>[ 3M - 1Y ]        | _                                   | 718<br>2.220<br>61<br>77            | 711<br>2,209<br>61                                   | 718<br>1.751<br>61<br>73     | 0  | 0<br>260  | 115                           | 0<br>6              | 0<br>169<br>96<br>205 | 0 118<br>2             | 2.075<br>73<br>123  | 21<br>21        | 0<br>0        | 0                                       |
| [ 3M - 1Y ]<br>[ 1Y - 2Y [<br>[ 2Y - 3Y [<br>[ 3Y - 5Y ] | Switzerland                         | 26<br>15                            | 0  | 75<br>0<br>26<br>15          | 0  | 0   | 0                             | 0                   | 205<br>0<br>69        | 0                      | 0<br>359            | 0               | 0             |   |
| 131 - 511<br>[5Y - 10Y [<br>[10Y - more<br>Total         | -                                   | 0<br>108<br>287                     | 0<br>0<br>153  | 0<br>108<br>283              | 0  | 0   | 0<br>0<br>4                   | 0<br>21<br>46       | 0<br>116<br>487       | 0 0 14                 | 0 0 554             | 0 23            | 0             | 6                                       |
| [ 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [                 |                                     | 366<br>1,481                        | 366<br>1,481   | 214<br>1,218<br>0            | 0  | 148<br>264<br>0   | 4 0                           | 2 10 0              | 88<br>130<br>0        | 4 0                    | 121<br>0            | 0               | 0             | , i i i i i i i i i i i i i i i i i i i |
| [ 2Y - 3Y [<br>[3Y - 5Y [<br>[5Y - 10Y ]                 | Other advanced economies<br>non EEA | 1,154<br>93                         | 1,152<br>59  | 1,054<br>91<br>0             | 0  | 99<br>0   | 0                             | 0                   | 0                     | 0                      | 0                   | 0               | 0             |   |
| [10Y - more<br>Total                                     | -                                   | 216<br>3,311                        | 90<br>3,148  | 212<br>2,790                 | 0<br>0   | 0<br>511  | 3<br>7                        | 14<br>27            | 41<br>259<br>0        | 0<br>4                 | 0 121               | 0<br>0          | 0<br>0        | 20                                      |
| [ 0 - 3M [<br>[ 3M - 1Y ]<br>[ 1Y - 2Y [<br>[ 2Y - 3Y ]  | Other Central and eastern           | 10<br>0<br>39                       | 0<br>0<br>36   | 0<br>0<br>37                 | 0<br>0   | 10<br>0<br>0  | 0<br>0<br>2                   | 0                   | 0                     | 0                      | 0<br>0              | 0               | 0             |   |
| [3Y - 5Y ]<br>[5Y - 10Y ]<br>[10Y - more                 | Europe countries non EEA            | 89<br>0<br>139                      | 88<br>0<br>117                                       | 46<br>0<br>139               | 0<br>0<br>0  | 0<br>0<br>0   | 40<br>0<br>0                  | 346<br>0<br>19      | 5,518<br>0<br>245     | 0<br>0                 | 0<br>0<br>0         | 0<br>0<br>0     | 0             |   |
| Total  |                                     | 277<br>3<br>0                       | 242<br>3<br>0  | 0<br>0                       | 0<br>0   | 0<br>0  | 42<br>3<br>0                  | 364<br>0            | 5,764<br>0<br>0       | 0                      | 0                   | 0               | 0<br>0        | 167                                     |
| [ 3M - 1Y [<br>[ 1Y - 2Y [<br>[ 2Y - 3Y [<br>[ 3Y - 5Y [ | Middle East                         | 0<br>382<br>7                       | 0<br>378<br>4  | 0<br>15<br>7                 | 0  | 0<br>367<br>0   | 0                             | 0                   | 0                     | 0                      | 0                   | 0               | 0             |   |
| f5Y - 10Y f<br>f10Y - more<br>Total                      |                                     | 0<br>473<br>866                     | 0<br>335<br>721                                      | 0<br>165<br>188              | 0<br>0<br>0  | 0<br>0<br>367   | 0<br>308<br><b>311</b>        | 0                   | 0                     | 0                      | 0                   | 0<br>391<br>392 | 0<br>0        | 97                                      |
| [ 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [                 | tette terre i dei                   | 45<br>211<br>0                      | 39<br>211<br>0                                       | 0<br>162<br>0                | 0  | 1/<br>0<br>0  | 24<br>36<br>0                 | 0                   | 0                     | 0                      | 0                   | 0<br>16<br>0    | 0             |   |
| [ 2Y - 3Y ]<br>[3Y - 5Y ]<br>[5Y - 10Y ]                 | Latin America and the<br>Caribbean  | 172<br>110<br>0                     | 162<br>106<br>0                                      | 51<br>71<br>0                | 0  | 0   | 117<br>36<br>0                | 0                   | 0                     | 0                      | 0                   | 2 1 0 77        | 0             |   |
| [10Y - more<br>Total                                     | 1                                   | 755 1,292                           | 685<br>1,204   | 561<br>845                   | 0  | 0 17  | 192<br>406                    | 0                   | 0                     | 2 2                    | 42<br>42            | 77<br>95        | 0<br>0        | 201                                     |



### General governments exposures by country of the counterparty

### DEUTSCHE BANK AKTIENGESELLSCHAFT

|  |                  |   |  |  |  |   | As of 31/12/2020   |                                       |   |                         |  |  |                |                                  |
|--|------------------|---|--|--|--|---|--|---------------------------------------|---|-------------------------|--|--|----------------|----------------------------------|
|  |                  |   |  |  |  | Dire  | ct exposures   |                                       |   |                         |  |  |                |                                  |
|  | (min EUR)        |   |  | On balance sl  | heet   |   |  |                                       | Deriva  | tives                   |  | Off bala   | 1ce sheet      |                                  |
|  | (minterry        |   |  |  |  |   |  |                                       |   |                         |  | Off-balance si                                       | neet exposures |                                  |
|  |                  |   |  |  |  |   |  | Derivatives with po                   | sitive fair value                             | Derivatives with        | negative fair value                        |  |                |                                  |
| Residual Maturity  | Country / Region | Total gross carrying amount of non-<br>derivative financial assets      | Total carrying amount of<br>non-derivative financial<br>assets (net of short<br>positions) | of which: Financial assets<br>held for trading                 | of which: Financial assets<br>designated at fair value<br>through profit or loss | of which: Financial assets at<br>fair value through other<br>comprehensive income | of which: Financial assets at<br>amortised cost            | Carrying amount                       | Notional amount                               | Carrying amount         | Notional amount                            | Nominal  | Provisions     | Risk weighted<br>exposure amount |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total               | Africa           | 79<br>249<br>6<br>154<br>263<br>0<br>896<br><b>1,647</b>                | 79<br>248<br>6<br>145<br>247<br>0<br>759<br><b>1.485</b>                                   | 21<br>53<br>0<br>63<br>102<br>0<br>220<br>459                  |  | 22<br>55<br>0<br>0<br>0<br>0<br>32<br><b>108</b>                                  | 36<br>141<br>6<br>90<br>160<br>0<br>643<br><b>1,076</b>    | 0<br>0<br>0<br>18<br>0<br>0<br>18     | 0<br>0<br>0<br>204<br>0<br>0<br>204           |                         |  | 147<br>76<br>0<br>10<br>36<br>0<br>457<br><b>726</b> |                | 345                              |
| [0 - 3M]<br>[3M - 1Y]<br>[1Y - 2Y]<br>[2Y - 3Y]<br>[3Y - 5Y]<br>[5Y - 10Y]<br>[10Y - more<br>Total | Others           | 2,013<br>2,053<br>69<br>4,985<br>1,995<br>284<br>7,677<br><b>19,077</b> | 1,948<br>1,589<br>69<br>3,409<br>1,377<br>284<br>5,721<br><b>14,397</b>                    | 586<br>1,117<br>69<br>1,567<br>1,521<br>284<br>7,133<br>12.077 |  | 551<br>706<br>0<br>2,343<br>627<br>0<br>1,447<br>5,674                            | 669<br>226<br>0<br>1,043<br>48<br>0<br>195<br><b>2,181</b> | 0 10<br>0 0<br>0 0<br>0 0<br>11<br>12 | 25<br>141<br>0<br>0<br>0<br>234<br><b>401</b> | 0 4<br>0 0<br>1 0<br>11 | 1<br>38<br>0<br>12<br>20<br>0<br>91<br>161 | 16<br>0<br>12<br>0<br>7<br>7                         |                | 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 sovereign exposures is and 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 "Chers".

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts 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 counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Inspective 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 hem does not include exposures to counterparts (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.

Lath America: Argentina, Balloz, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Costa Rica, Dominica, Dominica, Dominica, Dominica, Republic, Ecoador, Grenada, Guatemala, Guyana, Halt, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kits and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinded and Tobago, Uruguay, Venezuela, Antigua, And Barbuda, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadebuupe, Martinique, Panama, Paraguay, Peru, St. Kits and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinded and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadebuupe, Martinique, Panetro Rico, Sait Barbéerny, Turis And Caicos Islands, Virgin Islands (Bitsh), Virgin Islands (U.S. ).

Africa: Algeria, Esynt, Morocco, South Africa, Angola, Benin, Botswana, Burkina, Faso, Burund, Cameroon, Cape Vende, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Cite D'Ivoire, Equatorial Guinea, Entrea, Ethiopia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sterra Leone, South Mica, Nuseria, Inited Republic, Of, Togo, Uganda, Zambia, Zimbawe and Turisia.

(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.



|   |                  |  |  |                            |  | DEUTS  | CHE BANK AKTIENGESE           | LLSCHAFT            |                   |                     |                     |               |                |                                  |
|---|------------------|--|--|----------------------------|--|--|-------------------------------|---------------------|-------------------|---------------------|---------------------|---------------|----------------|----------------------------------|
|   |                  |  |  |                            |  |  | As of 30/06/2021              |                     |                   |                     |                     |               |                |                                  |
|   |                  |  |  |                            |  | Direc  | t exposures                   |                     |                   |                     |                     | -             |                | _                                |
|   | (mln EUR)        |  | 1  | On balance s               | heet   |  |                               |                     | Deriva            | tives               |                     | Off bala      | nce sheet      | _                                |
|   |                  |  |  |                            |  |  |                               |                     |                   |                     |                     | Off-balance s | heet exposures |                                  |
|   |                  |  |  |                            |  |  |                               | Derivatives with po | sitive fair value | Derivatives with    | negative fair value |               |                | -                                |
|   |                  |  |  |                            |  |  |                               |                     |                   |                     |                     |               |                |                                  |
|   |                  |  | Total carrying amount of                                       |                            |  |  |                               |                     |                   |                     |                     |               |                | Risk weighted<br>exposure amount |
| Residual Maturity                                       | Country / Region | Total gross carrying amount of non-<br>derivative financial assets | non-derivative financial<br>assets (net of short<br>positions) |                            |  |  |                               |                     |                   |                     |                     |               |                |                                  |
|   |                  |  | positionsy   | of which: Financial assets |  | of which: Financial assets at                    | of which: Financial assets at |                     |                   |                     |                     | Nominal       | Provisions     |                                  |
|   |                  |  |  | held for trading           | designated at fair value<br>through profit or loss | fair value through other<br>comprehensive income | amortised cost                | Carrying amount     | Notional amount   | Carrying amount     | Notional amount     |               |                |                                  |
|   |                  |  |  |                            |  |  |                               |                     |                   |                     |                     |               |                |                                  |
|   |                  |  |  |                            |  |  |                               |                     |                   |                     |                     |               |                |                                  |
| [0-3M[<br>[3M-1Y[                                       |                  | 1 74   | 1 74   | 0<br>7<br>0                | 0  | 0 41   | 1 26                          | 24<br>19            | 626<br>359        | 23<br>9             | 500<br>864          | 0             | 0              |                                  |
| [ 1Y - 2Y [<br>[ 2Y - 3Y [<br>[3Y - 5Y ]                | Austria          | 0<br>20<br>396   | 0<br>0<br>73   | 0<br>10<br>396             | 0<br>0<br>0  | 0<br>10<br>0                                     | 0<br>0                        | 0<br>16<br>13       | 0<br>228<br>341   | 0<br>37<br>8        | 0<br>605<br>78      | 0             | 0              |                                  |
| [5Y - 10Y [<br>[10Y - more                              |                  | 0<br>1,415   | 0 1,126  | 0<br>1,302                 | 0  | 0  | 0 102                         | 0<br>52             | 0 211             | 8<br>0<br>124       | 0<br>586            | 0             | 0              |                                  |
| Total<br>[ 0 - 3M [<br>[ 3M - 1Y [                      |                  | 1,906<br>148<br>147  | 1,275<br>148<br>147  | 1,715<br>120<br>147        | 0  | 62<br>0<br>0                                     | 129<br>3<br>0                 | 124                 | 1,765             | 201<br>0<br>30      | 2,634<br>0          | 0<br>3<br>0   | 0              | 9                                |
| [ 1Y - 2Y [<br>[ 2Y - 3Y [<br>[ 3Y - 5Y [               | Belgium          | 0<br>61<br>44  | 0<br>60<br>0   | 0<br>20<br>39              | 0  | 0<br>0<br>5                                      | 0<br>40<br>0                  | 0<br>0<br>26        | 0<br>226<br>0     | 0<br>5<br>0         | 0                   | 0<br>2<br>0   | 0              |                                  |
| [5Y - 10Y [<br>[10Y - more<br>Total                     | _                | 0<br>2,781<br><b>3,181</b>   | 0<br>1,325<br>1,680  | 0<br>2,134<br><b>2,460</b> | 0  | 0<br>648<br>653                                  | 0<br>0<br>43                  | 0<br>13<br>39       | 0<br>50<br>276    | 0<br>6<br><b>41</b> | 0<br>25<br>25       | 0<br>0<br>5   | 0              | 7                                |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]                            |                  | 0<br>0<br>0  | 0<br>0<br>0  | 0<br>0                     | 0<br>0   | 0  | 0<br>0<br>0                   | 0                   | 0<br>0<br>0       | 0<br>0<br>0         | 0<br>0<br>0         | 0<br>0<br>0   | 0              |                                  |
| [ 2Y - 3Y [<br>[3Y - 5Y ]<br>[5Y - 10Y ]<br>[10Y - more | Bulgaria         | 0<br>1<br>0  | 0<br>1<br>0  | 0<br>1<br>0                | 0<br>0<br>0  | 0<br>0<br>0                                      | 0<br>0<br>0                   | 0<br>0              | 0                 | 0<br>0              | 0<br>0              | 0<br>0        | 0              |                                  |
| 10tal<br>[ 0 - 3M [                                     | -                | 0<br>1<br>0  | 0<br>1<br>0  | 0<br>1<br>0                | 0<br>0<br>0  | 0<br>0<br>0                                      | 0<br>0<br>0                   | 0<br>0<br>0         | 0<br>0<br>0       | 0<br>0<br>0         | 0<br>0<br>0         | 0<br>0<br>0   | 0<br>0<br>0    | 0                                |
| [ 3M - 1Y ]<br>[ 1Y - 2Y ]<br>[ 2Y - 3Y ]               | Cyprus           | 1<br>0<br>9  | 1<br>0<br>9  | 1<br>0<br>9                | 0<br>0<br>0  | 0<br>0<br>0                                      | 0<br>0<br>0                   | 0<br>0<br>0         | 0                 | 0<br>0              | 0<br>0              | 0<br>0<br>0   | 0<br>0<br>0    |                                  |
| [3Y - 5Y ]<br>[5Y - 10Y ]<br>[10Y - more                | Cipius           | 5<br>0<br>3  | 5<br>0<br>1  | 5<br>0<br>3                | 0<br>0<br>0  | 0<br>0<br>0                                      | 0<br>0<br>0                   | 0<br>0              | 0<br>0            | 0<br>0              | 0<br>0              | 0<br>0        | 0<br>0         |                                  |
| Total<br>[ 0 - 3M [<br>[ 3M - 1Y [                      |                  | 17<br>0<br>0   | 15<br>0<br>0   | 17<br>0<br>0               | 0<br>0   | 0<br>0<br>0                                      | 0<br>0<br>0                   | 0<br>0              | 0<br>145<br>0     | 0<br>0              | 0<br>0              | 0<br>0        | 0<br>0         | 0                                |
| [ 1Y - 2Y [<br>[ 2Y - 3Y ]<br>[ 3Y - 5Y ]               | Czech Republic   | 13<br>2<br>0   | 13<br>2<br>0   | 0<br>2<br>0                | 0  | 0  | 13<br>0<br>0                  | 0<br>0              | 0                 | 0<br>0              | 0<br>0              | 0<br>0<br>0   | 0<br>0         |                                  |
| [5Y - 10Y [<br>[10Y - more<br>Total                     | _                | 0<br>7<br>22   | 0<br>3<br>19   | 0<br>7<br>9                | 0  | 0  | 0<br>0<br>13                  | 0                   | 0<br>0<br>145     | 0<br>0<br>0         | 0<br>0<br>0         | 0<br>0<br>0   | 0<br>0<br>0    | 1                                |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]                            |                  | 0<br>0<br>0  | 0<br>0<br>0  | 0<br>0                     | 0<br>0<br>0  | 0<br>0<br>0                                      | 0<br>0<br>0                   | 0<br>1<br>0         | 0<br>78<br>0      | 0<br>0              | 0<br>3<br>0         | 0<br>0        | 0<br>0         |                                  |
| [ 2Y - 3Y [<br>[3Y - 5Y ]<br>[5Y - 10Y ]                | Denmark          | 3 0 0  | 3 0 0  | 3<br>0<br>0                | 0  | 0  | 0                             | 2<br>0<br>0         | 19<br>0<br>0      | 0                   | 0<br>4<br>0         | 0             | 0              |                                  |
| [10Y - more<br>Total<br>[ 0 - 3M [                      | 1                | 4  | 0<br>3   | 4                          | 0  | 0  | 0<br>0                        | 5<br>7              | 48<br>145         | 16<br>16            | 179<br>186          | 0             | 0              | 1                                |
| [ 3M - 1Y ]<br>[ 1Y - 2Y ]<br>[ 2Y - 3Y ]               | Estonia          |  |  |                            |  |  |                               |                     |                   |                     |                     |               |                |                                  |
| [3Y - 5Y [<br>[5Y - 10Y ]<br>[10Y - more<br>Total       |                  |  |  |                            |  |  |                               |                     |                   |                     |                     |               |                |                                  |



|   |                  |  |   |   |  | DEUTS   | CHE BANK AKTIENGESEI                               | LISCHAFT   |  |                                       |  |  |                                 |                                  |
|---|------------------|--|---|---|--|---|--|--|--|---------------------------------------|--|--|---------------------------------|----------------------------------|
|   |                  |  |   |   |  |   | As of 30/06/2021                                   |  |  |                                       |  |  |                                 |                                  |
|   |                  |  |   |   |  | Dire  | ct exposures                                       |  |  |                                       |  |  |                                 | 4                                |
|   | (mln EUR)        |  |   | On balance s  | heet   |   |  |  | Deriva   | tives                                 |  | Off balar                                | nce sheet                       | 4                                |
|   |                  |  |   |   |  |   |  |  |  |                                       |  | Off-balance sh                           | neet exposures                  |                                  |
|   |                  |  | Total carrying amount of                                      |   |  |   |  | Derivatives with po  | sitive fair value                              | Derivatives with                      | ı negative fair value                              |  |                                 | Risk weighted<br>exposure amount |
| Residual Maturity   | Country / Region | Total gross carrying amount of non-<br>derivative financial assets | ounder/vative financial<br>assets (net of short<br>positions) | of which: Financial assets<br>held for trading                    | of which: Financial assets<br>designated at fair value<br>through profit or loss | of which: Financial assets at<br>fair value through other<br>comprehensive income | of which: Financial assets at<br>amortised cost    | Carrying amount  | Notional amount                                | Carrying amount                       | Notional amount                                    | Nominal                                  | Provisions                      |                                  |
| [ 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [  |                  | 0 4  | 0   | 0 4   | 0  | 0   | 0  | 3  | 150<br>80                                      | 0                                     | 0  | 0  | 0                               |                                  |
| [ 1Y - 2Y [   | Finland          | 0<br>11<br>46<br>0<br>414  | 0<br>0<br>0<br>264  | 0<br>11<br>22<br>0<br>215   | 000000000000000000000000000000000000000  | 0<br>0<br>24<br>0<br>0  | 0<br>0<br>0<br>199<br><b>199</b>                   | 0<br>8<br>91<br>0<br>18<br>121                             | 0<br>135<br>1.135<br>0<br>100<br>1,600         | 0<br>167<br>0<br>144<br><b>311</b>    | 0<br>5.000<br>0<br>1,000<br><b>6,000</b>           | 0<br>0<br>0<br>0                         | 0                               |                                  |
| [0-3M]<br>[3M-1Y]   |                  | 474<br>465<br>404  | 264<br>459<br>334   | 251<br>465<br>378   | 0<br>0<br>0  | 24<br>0<br>0  | 199<br>0<br>0                                      | 23<br>23   | 1,600<br>1.427<br>777<br>0                     | 311<br>42<br>55                       | 2.085<br>2.207                                     | 0<br>0<br>1                              | 0<br>0                          | 0                                |
| [ 1Y - 2Y [<br>[ 2Y - 3Y [<br>[3Y - 5Y [  | France           | 0<br>287<br>398  | 0<br>45<br>100  | 0<br>287<br>387   | 0  | 0   | 0<br>0<br>0  | 0<br>5<br>17   | 0<br>227<br>216                                | 0<br>1<br>0                           | 0<br>93<br>0                                       | 0<br>104<br>0                            | 0<br>0<br>0                     |                                  |
| f5Y - 10Y f<br>f10Y - more<br>Total   |                  | 0<br>4,770<br><b>6,324</b>   | 0<br>3,042<br><b>3,979</b>                                    | 0<br>3,430<br><b>4,947</b>  | 0  | 0<br>1,244<br>1,244   | 0<br>95<br><b>95</b>                               | 0<br>111<br><b>180</b>                                     | 0<br>964<br><b>3,611</b>                       | 0<br>5<br>104                         | 0<br>45<br>4,431                                   | 0<br>0<br>104                            | 0                               | 27                               |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more   | Germany          | 2,826<br>2,483<br>2<br>1,737<br>444<br>7<br>3,879                  | 2,797<br>2,475<br>2<br>1,165<br>0<br>7<br>1,287               | 431<br>518<br>0<br>425<br>200<br>0<br>2,363                       |  | 5<br>1,005<br>0<br>25<br>0<br>0<br>1,275  | 4,224<br>960<br>2<br>1,258<br>244<br>7<br>241      | 11<br>29<br>0<br>41<br>68<br>0<br>5.396                    | 639<br>553<br>0<br>631<br>513<br>0<br>13,546   | 64<br>16<br>0<br>54<br>11<br>0<br>711 | 3.358<br>1,002<br>0<br>1.186<br>440<br>34<br>4,308 | 1.291<br>19<br>2<br>0<br>0<br>259        | 0<br>0<br>0<br>0<br>0           |                                  |
| Total<br>[ 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [<br>[ 2Y - 3Y [<br>[ 3Y - 5Y [<br>[ 5Y - 10Y [<br>[ 10Y - more<br>Total                  | Croatia          | 11.378<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0                | 7.733<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0       | 3.937<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0  | 2,309<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0                 | 6,936<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 5.545<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0         | 15.881<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 856<br>0<br>0<br>77<br>0<br>0<br>0    | 10.327<br>0<br>0<br>759<br>0<br>0<br>0<br>0        | 1.572<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0<br>0 | 44                               |
| Total<br>[ 0 - 3M [<br>[ 3M - 1Y [  |                  | 0<br>203<br>116  | 0<br>203<br>116   | 0<br>203<br>116   | 0<br>0   | 0<br>0  | 0<br>0<br>0  | 0<br>10  | 0<br>250                                       | 77                                    | 759<br>0   | 0<br>0                                   | 0                               | 5                                |
| [ 1Y - 2Y [<br>[ 2Y - 3Y ]<br>[ 3Y - 5Y [<br>[ 5Y - 10Y ]<br>[ 10Y - more   | Greece           | 0<br>28<br>114<br>0<br>181   | 0<br>0<br>114<br>0<br>90                                      | 0<br>28<br>114<br>0<br>181  | 0<br>0<br>0<br>0   | 0<br>0<br>0<br>0  | 0<br>0<br>0<br>0                                   | 0<br>0<br>0<br>383   | 0<br>0<br>0<br>7,250<br>7,500                  | 0<br>0<br>0                           | 0<br>0<br>0<br>0                                   | 0<br>0<br>0<br>0                         | 0<br>0<br>0                     |                                  |
| Total<br>[0-3M[<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[5Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total   | Hungary          | 642<br>28<br>0<br>32<br>101<br>54                                  | 523<br>28<br>0<br>21<br>76<br>0<br>0                          | 642<br>7<br>0<br>32<br>0<br>0<br>54                               | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0   | 0<br>20<br>0<br>0<br>0<br>0<br>0<br>0<br>0  | 0<br>0<br>0<br>100<br>0<br>0<br>0<br>0             | 393<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 |  | 0<br>0<br>0<br>0<br>0<br>0            | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0               | 0<br>0<br>0<br>0<br>0<br>0               | 0<br>0<br>0<br>0<br>0<br>0      | 0                                |
| Total<br>[ 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [   |                  | 214<br>0<br>35   | 125<br>0<br>16  | 93<br>0<br>35   | 0  | 20<br>0<br>0  | 101<br>0<br>0                                      | 0<br>2   | 0<br>31<br>83                                  | 0<br>0<br>0                           | 0<br>0<br>0  | 0<br>0                                   | 0<br>0                          | 10                               |
| [ 2Y - 3Y [<br>[3Y - 5Y ]<br>[5Y - 10Y ]<br>[10Y - more   | Ireland          | 0<br>5<br>0<br>931   | 0<br>4<br>0<br>0<br>747                                       | 0<br>5<br>0<br>439  | 0<br>0<br>0<br>0   | 0<br>0<br>0<br>492  | 0<br>0<br>0<br>0                                   | 0<br>0<br>0<br>0   | 0<br>0<br>0<br>0                               | 0<br>0<br>0<br>0                      | 0<br>0<br>0<br>0                                   | 0<br>0<br>0<br>0                         | 0<br>0<br>0                     |                                  |
| Total<br>[ 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [<br>[ 2Y - 3Y [<br>[ 3Y - 5Y [   | Italy            | 971<br>415<br>924<br>0<br>1,164<br>648                             | 767<br>250<br>346<br>0<br>989<br>341                          | 479<br>165<br>780<br>0<br>460<br>647                              | 0<br>0<br>0<br>0<br>0  | 492<br>250<br>0<br>704<br>0   | 0<br>144<br>0<br>0<br>1                            | 2<br>0<br>37<br>0<br>296<br>0                              | 114<br>0<br>4,007<br>0<br>2.911<br>0           | 0<br>0<br>0<br>0<br>0                 | 0<br>0<br>0<br>0<br>0                              | 0<br>0<br>0<br>0<br>0                    | 0<br>0<br>0<br>0<br>0           | 0                                |
| [5Y - 10Y [<br>[10Y - more<br>Total   | -                | 0<br>1,986<br>5,138  | 0<br>1,126<br>3,052   | 0<br>1,590<br><b>3,641</b>  | 0  | 0<br>0<br>954   | 0<br>396<br>541                                    | 0<br>4,439<br><b>4,772</b>                                 | 12<br>4.300<br>11,230                          | 25<br>4,509<br><b>4,534</b>           | 37<br>7.793<br>7,829                               | 0<br>0<br>0                              | 0                               | 389                              |
| IO - 3M f           [ 3M - 1Y f           [ 1Y - 2Y f           [ 2Y - 3Y f           [ 5Y - 10Y f           [ 10Y - more           Total | Latvia           |  |   |   | 0<br>0<br>0<br>0<br>0<br>0   |   |  | 0 0 4<br>0 0<br>0 0<br>0 0<br>0 0<br>101<br>105            | 0<br>138<br>0<br>0<br>0<br>0<br>225<br>363     |                                       |  | 0<br>0<br>0<br>0<br>0<br>0               |                                 |                                  |



# 2021 EU-wide Transparency Exercise

|  |                  |  |  |  |  | DEUTS   | CHE BANK AKTIENGESEL                               | LSCHAFT                                   |   |  |  |   |                                      |                                  |
|--|------------------|--|--|--|--|---|--|---|---|--|--|---|--------------------------------------|----------------------------------|
|  |                  |  |  |  |  |   | As of 30/06/2021                                   |   |   |  |  |   |                                      |                                  |
|  |                  |  |  |  |  | Dire  | ct exposures                                       |   |   |  |  |   |                                      |                                  |
|  | (mln EUR)        |  |  | On balance s   | heet   |   |  |   | Deriva  | tives  |  | Off balaı                               | ice sheet                            | -                                |
|  |                  |  |  |  |  |   |  |   |   |  |  | Off-balance sl                          | eet exposures                        |                                  |
|  |                  |  |  | [  |  | 1   |  | Derivatives with po                       | sitive fair value                                   | Derivatives with   | negative fair value                                  |   |                                      | Risk weighted<br>exposure amount |
| Residual Maturity  | Country / Region | Total gross carrying amount of non-<br>derivative financial assets | Total carrying amount of<br>non-derivative financial<br>assets (net of short<br>positions) | of which: Financial assets<br>held for trading         | of which: Financial assets<br>designated at fair value<br>through profit or loss | of which: Financial assets at<br>fair value through other<br>comprehensive income | of which: Financial assets at<br>amortised cost    | Carrying amount                           | Notional amount                                     | Carrying amount  | Notional amount                                      | Nominal                                 | Provisions                           | exposure amount                  |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total   | Lithuania        | 0<br>1<br>0<br>0<br>0<br>5<br><b>6</b>                             | 0<br>1<br>0<br>0<br>0<br>0<br>4<br><b>5</b>  | 0<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>2              | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0                                   | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0                               | 0<br>0<br>0<br>0<br>0<br>5<br>5<br>5               | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0           | 0<br>18<br>0<br>0<br>0<br>0<br>0<br>18                   | 0<br>169<br>0<br>0<br>0<br>0<br>0<br>169             | 0<br>0<br>0<br>0<br>0<br>0<br>0         | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0                                |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total<br>[0-3M]<br>[3M-1Y]                        | Luxembourg       | 0<br>0<br>0<br>0<br>385<br>385                                     | 0<br>0<br>0<br>0<br>376<br>377   | 0<br>0<br>0<br>0<br>0<br>302<br><b>302</b>             | 0<br>0<br>0<br>0<br>0<br>0<br>0  | 0<br>0<br>0<br>0<br>0<br>82<br>82   | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0               | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0                          | 0<br>0<br>0<br>0<br>0<br>0                               | 0<br>0<br>0<br>0<br>0<br>0                           | 0<br>0<br>0<br>0<br>0<br>0              | 0<br>0<br>0<br>0<br>0<br>0           | 0                                |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total   | Malta            |  |  |  |  |   |  |   |   |  |  |   |                                      |                                  |
| 10041<br>[0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total                                    | Netherlands      | 143<br>52<br>0<br>104<br>59<br>0<br>1,991<br><b>2,349</b>          | 143<br>44<br>0<br>73<br>0<br>0<br>1,556<br>1,816   | 1<br>52<br>0<br>80<br>14<br>910<br>910<br><b>1,057</b> |  |   | 118<br>0<br>24<br>45<br>0<br>1,081<br><b>1.268</b> | 0<br>13<br>0<br>4<br>24<br>0<br>80<br>80  | 10<br>233<br>0<br>75<br>173<br>0<br>225<br>715      | 0<br>0<br>103<br>23<br>0<br>1.535<br>1,662               | 0<br>0<br>1,134<br>161<br>0<br>3,147<br><b>4,442</b> | 0<br>0<br>0<br>0<br>51                  |                                      | 63                               |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]   | Poland           | 2348<br>182<br>112<br>10<br>878<br>103<br>0<br>582<br>582<br>1843  | 1,616<br>168<br>112<br>0<br>876<br>73<br>0<br>430<br>1,659                                 | 1,057<br>9<br>11<br>0<br>14<br>5<br>0<br>120<br>160    |  | 158<br>101<br>0<br>864<br>98<br>0<br>462<br>1,663                                 | 1,288<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 |   | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 4,442<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0   |   |                                      | 0                                |
| 130Y - more<br>Total<br>[0 - 3M f<br>[3M - 1Y f<br>[3Y - 2Y [<br>[2Y - 3Y f<br>[3Y - 3Y f<br>[5Y - 10Y f<br>[10Y - more<br>Total | Portugal         | 1,443<br>1<br>1<br>40<br>5<br>0<br>311<br>358                      | 1,039<br>1<br>0<br>0<br>0<br>3<br>0<br>53<br>57  | 0<br>1<br>0<br>40<br>5<br>266<br>313                   |  |   | 0<br>0<br>0<br>0<br>0<br>0<br>45<br>45             | 0<br>0<br>20<br>0<br>0<br>0<br>0<br>20    | 0<br>0<br>200<br>0<br>0<br>0<br>200                 | 0<br>0<br>65<br>0<br>65                                  | 0<br>0<br>0<br>422<br>0<br>422<br>422                | 000000000000000000000000000000000000000 | 0<br>0<br>0<br>0<br>0<br>0           | 0                                |
| 10031<br>[0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total                                    | Romania          | 0<br>0<br>1<br>3<br>0<br>28<br>31                                  | 0<br>0<br>0<br>3<br>0<br>6<br>9  | 0<br>0<br>1<br>3<br>0<br>26<br><b>31</b>               |  |   |  |   |   |  | 422<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0     |   |                                      | 1                                |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more  | Slovakia         | 0<br>14<br>2<br>3<br>0<br>116<br>134                               | 0<br>14<br>0<br>0<br>0<br>0<br>0<br>10<br>23   | 0<br>14<br>0<br>2<br>3<br>0<br>116<br><b>134</b>       |  |   |  | 0<br>0<br>13<br>15<br>0<br>0<br>28        | 0<br>0<br>54<br>54<br>0<br>0<br><b>108</b>          |  |  | 000000000000000000000000000000000000000 |                                      |                                  |
| Total<br>[0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total                                    | Slovenia         | 134<br>0<br>0<br>1<br>0<br>0<br>54                                 | 23<br>0<br>0<br>1<br>0<br>0<br>16<br>17  | 134<br>0<br>0<br>1<br>0<br>53<br>54                    |  |   |  | 28<br>0<br>0<br>0<br>0<br>0<br>624<br>624 | 108<br>0<br>0<br>0<br>0<br>1,300                    | 0<br>1<br>0<br>27<br>0<br>0<br>108<br>136                | 0<br>300<br>0<br>345<br>0<br>1.300<br>1,945          |   |                                      | 15                               |



|   |                  |  |  |  |  | DEUTS   | CHE BANK AKTIENGESEI                            | LLSCHAFT                   |   |                             |                            |                                |                            |                                  |
|---|------------------|--|--|--|--|---|---|----------------------------|---|-----------------------------|----------------------------|--------------------------------|----------------------------|----------------------------------|
|   |                  |  |  |  |  |   | As of 30/06/2021                                |                            |   |                             |                            |                                |                            |                                  |
|   |                  |  |  |  |  | Direc   | t exposures                                     |                            |   |                             |                            |                                |                            |                                  |
|   | (mln EUR)        |  | 1  | On balance sl                                  | heet   |   |   |                            | Deriva                                  | tives                       |                            | Off balar                      | ice sheet                  | 4                                |
|   |                  |  |  |  |  |   |   |                            |   |                             |                            | Off-balance st                 | eet exposures              |                                  |
|   |                  |  |  | [  | 1  |   |   | Derivatives with po        | sitive fair value                       | Derivatives with            | negative fair value        |                                |                            | Risk weighted<br>exposure amount |
| Residual Maturity   | Country / Region | Total gross carrying amount of non-<br>derivative financial assets | Total carrying amount of<br>non-derivative financial<br>assets (net of short<br>positions) | of which: Financial assets<br>held for trading | of which: Financial assets<br>designated at fair value<br>through profit or loss | of which: Financial assets at<br>fair value through other<br>comprehensive income | of which: Financial assets at<br>amortised cost | Carrying amount            | Notional amount                         | Carrying amount             | Notional amount            | Nominal                        | Provisions                 | exposure amount                  |
| [ 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [  |                  | 306<br>1,078   | 305<br>932<br>0  | 106<br>460<br>0                                | 0  | 200<br>603  | 0<br>15<br>0                                    | 0                          | 0                                       | 0                           | 0                          | 1                              | 0                          |                                  |
| [ 1Y - 2Y [<br>[ 2Y - 3Y [<br>[ 3Y - 5Y [<br>[ 5Y - 10Y ]<br>[ 10Y - more<br>Total                | Spain            | 0<br>233<br>646<br>0<br>1,812<br>4,076                             | 0<br>162<br>303<br>0<br>0<br>1,703   | 0<br>134<br>289<br>0<br>1,397<br>2,385         | 000000000000000000000000000000000000000  | 0<br>0<br>354<br>0<br>400<br>1,558  | 0<br>100<br>2<br>0<br>15<br><b>130</b>          | 0 0 0 1 1                  | 0<br>0<br>0<br>12                       | 0<br>0<br>0<br>0            | 0 0 0 0 0 0 0              | 0<br>0<br>0<br>0               | 0<br>0<br>0<br>0           | 189                              |
| [0-3M]<br>[3M-1Y]   |                  | 4,0/6  | 1,703<br>0<br>3  | 2,385<br>0<br>3                                | 0  | 1,558   | 130   | 1<br>0<br>16               | 0<br>133                                | 1 2                         | 25<br>74                   | 0                              | 0                          | 189                              |
| [ 1Y - 2Y [<br>[ 2Y - 3Y [<br>[3Y - 5Y [  | Sweden           | 0 0 4  | 0  | 0  | 0  | 0   | 0   | 0<br>43<br>0               | 0<br>271<br>0                           | 0<br>0<br>0                 | 0<br>0<br>0                | 0                              | 0<br>0                     |                                  |
| [5Y - 10Y [<br>[10Y - more<br>Total   |                  | 0<br>3<br>10   | 0<br>1<br>8  | 0<br>3<br>10                                   | 0  | 0<br>0  | 0<br>0<br>0                                     | 0<br>0<br>59               | 0<br>0<br>404                           | 0<br>4<br>7                 | 0<br>35<br>134             | 0<br>0                         | 0<br>0<br>0                | 0                                |
| (0 - 3M (<br>[ 3M - 1Y [<br>[ 1Y - 2Y [<br>[ 2Y - 3Y [<br>[ 5Y - 10Y [<br>[ 10Y - more<br>Total   | United Kingdom   | 373<br>0<br>0<br>1,039<br>152<br>0<br>4,933                        | 353<br>0<br>0<br>716<br>0<br>0<br>2,269<br>3,338   | 235<br>0<br>65<br>74<br>0<br>3,674<br>4.048    |  | 0<br>0<br>0<br>0<br>1,259<br>1,259  | 2,561<br>0<br>26<br>0<br>0<br>0<br>2,588        | 0<br>0<br>0<br>0<br>0<br>0 |   |                             |                            |                                |                            |                                  |
| 10031<br>[0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total     | Iceland          | 6.498<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0                      |  |  |  |   | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0            | 0<br>0<br>0<br>0<br>0<br>0 |   |                             |                            |                                |                            |                                  |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]                                    | Liechtenstein    | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0                               |  |  | 0<br>0<br>0<br>0<br>0<br>0   | 0<br>0<br>0<br>0<br>0<br>0<br>0   | 0<br>0<br>0<br>0<br>0<br>0                      | 0<br>0<br>0<br>0<br>0<br>0 |   | 0<br>0<br>0<br>0<br>0       | 0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0          | 0<br>0<br>0<br>0<br>0<br>0 | 0                                |
| [10Y - more<br>Total<br>[ 0 - 3M [  |                  | 0  | 0  | 0  | 0<br>0   | 0<br>0  | 0<br>0  | 0                          | 0<br>0                                  | 0<br>0                      | 0<br>0                     | 0                              | 0                          | 0                                |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total              | Norway           | 0<br>0<br>1<br>1<br>0  | 0 0 1 0 1 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0  | 0<br>0<br>1<br>0<br>1                          | 000000000000000000000000000000000000000  | 0<br>0<br>0<br>0<br>0   | 0<br>0<br>0<br>0<br>0                           | 0<br>0<br>0<br>0<br>0      | 0<br>0<br>0<br>0<br>0                   |                             |                            | 0<br>0<br>0<br>0<br>0          |                            | 0                                |
| 1 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [  |                  | 29<br>4  | 29<br>0  | 29<br>4  | 0  | 0   | 0   | 0                          | 0                                       | 0<br>0                      | 0                          | 0                              | 0                          | 0                                |
| [ 1Y - 2Y [<br>[ 2Y - 3Y [<br>[ 3Y - 5Y ]<br>[ 5Y - 10Y ]<br>[ 10Y - more<br>Total                | Australia        | 0<br>75<br>340<br>0<br>1,139                                       | 0<br>41<br>183<br>0<br>696   | 0<br>75<br>157<br>0<br>1,017                   | 000000000000000000000000000000000000000  | 0<br>0<br>142<br>0<br>121   | 0<br>0<br>41<br>0<br>0<br><b>41</b>             | 0                          | 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0                           | 0<br>0<br>0<br>0           | 0<br>0<br>105<br>0<br>0<br>105 | 0<br>0<br>0<br>0           | ~                                |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]                                    | Canada           | 1,588<br>0<br>58<br>0<br>17<br>17                                  | 948<br>0<br>58<br>0<br>3<br>0<br>0   | 1,282<br>0<br>58<br>0<br>3<br>0<br>0           | 0<br>0<br>0<br>0<br>0  | 263<br>0<br>0<br>0<br>0<br>17   |   | 0<br>0<br>0<br>0<br>0      |   | 0<br>0<br>0<br>0<br>10<br>0 | 0<br>0<br>0<br>68<br>0     | 0<br>0<br>42<br>0              |                            |                                  |
| [10Y - more<br>Total<br>[ 0 - 3M [  |                  | 505<br>583<br>0  | 503<br>563<br>0  | 339<br>400<br>0                                | 0<br>0<br>0  | 166<br>183<br>0   | 0<br>0<br>0                                     | 0<br>0<br>0                | 0<br>0<br>0                             | 0<br>10<br>34               | 0<br>68<br>1.400           | 0<br>42<br>0                   | 0<br>0<br>0                | 33                               |
| [ 3M - 1Y ]<br>[ 1Y - 2Y ]<br>[ 2Y - 3Y ]<br>[ 3Y - 5Y ]<br>[ 5Y - 10Y ]<br>[ 10Y - more<br>Total | Hong Kong        | 0<br>0<br>0<br>0<br>0  | 000000000000000000000000000000000000000  |  | 000000000000000000000000000000000000000  | 000000000000000000000000000000000000000   |   | 0<br>0<br>0<br>0           |   |                             |                            | 0<br>0<br>0<br>0               | 0<br>0<br>0<br>0<br>0      |                                  |



|   |   |  |  |  |  | DEUT  | 5CHE BANK AKTIENGESEI         | LSCHAFT              |                               |                  |                     |                           |               |                                  |
|---|---|--|--|--|--|---|-------------------------------|----------------------|-------------------------------|------------------|---------------------|---------------------------|---------------|----------------------------------|
|   |   |  |  |  |  |   | As of 30/06/2021              |                      |                               |                  |                     |                           |               |                                  |
|   |   |  |  |  |  | Dire  | ct exposures                  |                      |                               |                  |                     |                           |               |                                  |
|   | (mln EUR)   |  | 1  | On balance s                                   | neet   |   |                               |                      | Deriva                        | tives            |                     | Off balar                 | ice sheet     |                                  |
|   |   |  |  |  |  |   |                               |                      |                               |                  |                     | Off-balance st            | eet exposures |                                  |
|   |   |  |  |  |  |   |                               | Derivatives with pos | sitive fair value             | Derivatives with | negative fair value |                           |               | -                                |
|   |   |  |  |  |  |   |                               |                      |                               |                  |                     |                           |               |                                  |
|   |   |  | Total carrying amount of<br>non-derivative financial           |  |  |   |                               |                      |                               |                  |                     |                           |               | Risk weighted<br>exposure amount |
| Residual Maturity   | Country / Region                                      | Total gross carrying amount of non-<br>derivative financial assets | non-derivative financial<br>assets (net of short<br>positions) |  |  |   |                               |                      |                               |                  |                     |                           |               |                                  |
|   |   |  | positionsy   | of which: Financial assets<br>held for trading | of which: Financial assets<br>designated at fair value | of which: Financial assets at<br>fair value through other | or which: Financial assets at | Carrying amount      | Notional amount               | Carrying amount  | Notional amount     | Nominal                   | Provisions    |                                  |
|   |   |  |  | neid för trading                               | through profit or loss                                 | comprehensive income                                      | amortised cost                |                      |                               |                  |                     |                           |               |                                  |
|   |   |  |  |  |  |   |                               |                      |                               |                  |                     |                           |               |                                  |
| [0-3M]<br>[3M-1Y]   |   | 8<br>92  | 6<br>92<br>0   | 8<br>92  | 0  | 0   | 78                            | 0                    | 0                             | 0                | 0                   | 0                         | 0             |                                  |
| [ 1Y - 2Y [<br>[ 2Y - 3Y ]<br>[ 3Y - 5Y ]<br>[ 5Y - 10Y ] | Japan   | 0<br>458<br>583  | 336<br>337   | 0<br>458<br>583                                | 0<br>0   | 0   | 0<br>0<br>0                   | 0<br>0<br>7          | 0<br>0<br>152                 | 0<br>0           | 0<br>0<br>0         | 0<br>0                    | 0<br>0<br>0   |                                  |
| [10Y - more<br>Total                                      | -   | 0<br>1,986<br>3,127  | 0<br>0<br>771  | 0<br>1,790<br>2,931                            | 0<br>0<br>0  | 0<br>196<br><b>196</b>                                    | 0<br>0<br>78                  | 0<br>0<br>7          | 0<br>0<br>152                 | 0<br>0<br>0      | 0<br>0<br>0         | 0<br>0<br>0               | 0<br>0<br>0   | 0                                |
| [ 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [                  |   | 2,088<br>1,818<br>14<br>8,345                                      | 1,921<br>1,510<br>0<br>7,859                                   | 364<br>943<br>14<br>1,656                      | 0  | 363<br>704<br>0<br>295                                    | 3,534<br>54<br>0<br>6,095     | 0<br>1<br>0          | 0<br>20<br>0                  | 8<br>2<br>0      | 875<br>0<br>0       | 0<br>56<br>0              | 0             |                                  |
| [ 2Y - 3Y [<br>[3Y - 5Y [<br>[5Y - 10Y ]                  | U.S.  | 8,345<br>4,683<br>42<br>12,413                                     | 7,859<br>4,504<br>0<br>9,532                                   | 1,656<br>1,254<br>42<br>6,751                  | 0  | 295<br>2,470<br>0<br>5,284                                | 6,095<br>802<br>0<br>60       | 3 0                  | 886<br>24<br>0                | 8<br>6<br>0      | 6<br>0<br>0<br>718  | 26<br>0<br>0              | 0             |                                  |
| [10Y - more<br>Total<br>[ 0 - 3M [<br>[ 3M - 1Y [         |   | 29,402<br>29402<br>254<br>266                                      | 9,332<br>25,325<br>254<br>266                                  | 0,/51<br>11,025<br>2<br>42                     | 0  | 9,116<br>0<br>224   | 10,544                        | 241<br>249<br>0      | 2.825<br>3,755<br>1.069<br>63 | 11<br>34<br>2    | 1,599<br>1.038      | 82<br>17                  | 0             | 217                              |
| [ 1Y - 2Y [<br>[ 2Y - 3Y [                                | China   | 0<br>17<br>101   | 0<br>17<br>100   | 0<br>17  | 0  | 0   | 0                             | 0                    | 0                             | 0                | 0                   | 1                         | 0             |                                  |
| [3Y - 5Y [<br>[5Y - 10Y [<br>[10Y - more<br>Total         | -   | 0<br>728<br>1.366  | 0<br>720<br>1.356  | 24<br>0<br>728<br>813                          | 0  | 77<br>0<br>0<br>300                                       | 0 0 1                         | 0                    | 0                             | 0<br>0<br>2      | 0<br>0<br>1.038     | 0                         | 0<br>0<br>0   | 0                                |
| [ 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [                  |   | 249<br>18<br>0   | 249<br>18<br>0   | 0<br>18<br>0                                   | 0<br>0<br>0  | 0<br>0<br>0   | 249<br>0<br>0                 | 0<br>2<br>0          | 21<br>148<br>0                | 0<br>13<br>0     | 2<br>473<br>0       | 20<br>0<br>0              | 0<br>0<br>0   |                                  |
| [ 2Y - 3Y [<br>[3Y - 5Y ]<br>[5Y - 10Y ]                  | Switzerland   | 5 2 0  | 0  | 5<br>2<br>0                                    | 0  | 0   | 0                             | 0<br>0               | 0<br>0<br>0                   | 7 0              | 184<br>0<br>0       | 0                         | 0             |                                  |
| [10Y - more<br>Total<br>[ 0 - 3M [                        | -   | 903  | 267<br>833   | 68<br>92<br>447                                | 0  | 0<br>0<br>456   | 0<br>249                      | 17<br>19             | 114<br>284<br>6               | 0<br>21          | 659<br>3            | 20                        | 0             | 16                               |
| [ 3M - 1Y [<br>[ 1Y - 2Y ]<br>[ 2Y - 3Y ]<br>[ 3Y - 5Y ]  | Other advanced economies non EEA                      | 1,320<br>0<br>3,710<br>100   | 1,295<br>0<br>3,697<br>48                                      | 912<br>0<br>3,634<br>100                       | 0  | 408<br>0<br>74  | 0                             | 0                    | 317<br>0<br>0                 | 0                | 0                   | 0                         | 0             |                                  |
| [5Y - 10Y [<br>[10Y - more<br>Total                       | IIOII EEX   | 0<br>583<br>6,616  | 0<br>459<br>6,332  | 0<br>582<br>5,675                              | 0  | 0<br>0<br>937   | 0                             | 0<br>16<br>22        | 0<br>42<br>366                | 0                | 0                   | 0                         | 0             | 18                               |
| [ 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [                  |   | 3<br>7<br>0  | 3<br>0<br>0  | 0<br>0<br>0                                    | 0  | 2<br>7<br>0   | 0                             | 0                    | 0                             | 0<br>0<br>0      | 0<br>0<br>0         | 0<br>250<br>0             | 0<br>0        |                                  |
| [ 2Y - 3Y ]<br>[3Y - 5Y ]<br>[5Y - 10Y ]                  | Other Central and eastern<br>Europe countries non EEA | 25<br>88<br>0  | 12<br>82<br>0  | 23<br>46<br>0                                  | 0<br>0<br>0  | 0<br>0<br>0   | 1<br>39<br>0                  | 0<br>198<br>0        | 0<br>5.541<br>0               | 0<br>0<br>0      | 0<br>0              | 0<br>0<br>0               | 0<br>0<br>0   |                                  |
| [10Y - more<br>Total<br>[ 0 - 3M [                        | -   | 59<br>181<br>2   | 22<br>118<br>2   | 59<br>128<br>0                                 | 0  | 0<br>9  | 0<br>40<br>2                  | 0 198                | 0<br>5,541<br>0               | 0                | 0<br>0              | 0<br>250                  | 0             | 142                              |
| [ 3M - 1Y [<br>[ 1Y - 2Y [<br>[ 2Y - 3Y [                 | Middle East   | 3<br>0<br>283  | 3<br>0<br>275  | 3<br>0<br>6                                    | 0  | 0<br>0<br>277   | 0                             | 0                    | 0                             | 0                | 0                   | 0                         | 0             |                                  |
| [3Y - 5Y ]<br>[5Y - 10Y ]<br>[10Y - more<br>Total         | 4   | 11<br>0<br>804<br><b>1,103</b>                                     | 9<br>0<br>1,828<br>2,117                                       | 11<br>0<br>157<br>177                          | 0  | 0 0 277   | 0<br>0<br>646<br><b>649</b>   | 0<br>0<br>0          | 0                             | 0                | 0                   | 0<br>0<br>49<br><b>49</b> | 0             | 63                               |
| [0-3M]<br>[3M-1Y]   |   | 71<br>55   | 68<br>55   | 18<br>14                                       | 0  | 0   | 25<br>32                      | 0                    | 0                             | 0                | 0                   | 0<br>16                   | 0             | 05                               |
| [ 1Y - 2Y [<br>[ 2Y - 3Y ]<br>[ 3Y - 5Y ]<br>[ 5Y - 10Y ] | Latin America and the<br>Caribbean                    | 0<br>169<br>116<br>0   | 0<br>160<br>107  | 0<br>60<br>74                                  | 0  | 0   | 0<br>110<br>42                | 0                    | 0                             | 0                | 0                   | 0<br>2<br>7               | 0             |                                  |
| [5Y - 10Y ]<br>[10Y - more<br>Total                       | 1   | 728<br><b>1,140</b>  | 0<br>634<br><b>1,024</b>                                       | 0<br>535<br>700                                | 0  | 0   | 0<br>193<br><b>402</b>        | 0                    | 0                             | 0                | 0                   | 46<br>71                  | 0             | 221                              |



### General governments exposures by country of the counterparty

### DEUTSCHE BANK AKTIENGESELLSCHAFT

|  |                  |  |  |  |  |   | As of 30/06/2021  |  |   |                             |   |   |                            |                                  |
|--|------------------|--|--|--|--|---|---|--|---|-----------------------------|---|---|----------------------------|----------------------------------|
|  |                  |  |  |  |  | Dire  | ct exposures  |  |   |                             |   |   |                            |                                  |
|  | (mln EUR)        |  |  | On balance sl  | heet   |   |   |  | Deriva  | tives                       |   | Off bala  | 1ce sheet                  |                                  |
|  |                  |  |  |  |  |   |   |  |   |                             |   | Off-balance sl                                    | ieet exposures             |                                  |
|  |                  |  |  |  |  |   |   | Derivatives with po                    | sitive fair value                                 | Derivatives with            | ı negative fair value                               |   |                            |                                  |
| Residual Maturity  | Country / Region | Total gross carrying amount of non-<br>derivative financial assets   | Total carrying amount of<br>non-derivative financial<br>assets (net of short<br>positions) | of which: Financial assets<br>held for trading                   | of which: Financial assets<br>designated at fair value<br>through profit or loss | of which: Financial assets at<br>fair value through other<br>comprehensive income | of which: Financial assets at<br>amortised cost           | Carrying amount                        | Notional amount                                   | Carrying amount             | Notional amount                                     | Nominal   | Provisions                 | Risk weighted<br>exposure amount |
| 10-3M<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total  | Africa           | 165<br>270<br>3<br>125<br>270<br>0<br>1,197<br><b>2,030</b>          | 164<br>270<br>3<br>121<br>241<br>0<br>1,006<br><b>1.804</b>                                | 45<br>136<br>0<br>44<br>93<br>0<br>286<br><b>603</b>             | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0   | 87<br>0<br>0<br>0<br>0<br>0<br>32<br><b>118</b>                                   | 32<br>134<br>3<br>80<br>175<br>0<br>879<br><b>1,305</b>   | 0<br>0<br>0<br>11<br>0<br>0<br>0       | 0<br>0<br>0<br>205<br>0<br>0<br>205               |                             |   | 0<br>47<br>0<br>8<br>45<br>0<br>518<br><b>617</b> |                            | 364                              |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total | Others           | 2,033<br>2,499<br>4<br>3,528<br>1,301<br>4<br>7,867<br><b>17,336</b> | 1,928<br>2,162<br>4<br>1,674<br>654<br>4<br>4,654<br><b>11.081</b>                         | 701<br>1,577<br>0<br>987<br>1,068<br>4<br>6,723<br><b>11.061</b> |  | 387<br>4<br>1,546<br>222<br>0<br>909<br><b>3,905</b>                              | 827<br>51<br>0<br>1,065<br>11<br>0<br>235<br><b>2,188</b> | 2<br>1<br>0<br>0<br>0<br>0<br>27<br>30 | 48<br>34<br>0<br>0<br>0<br>0<br>195<br><b>278</b> | 0<br>1<br>2<br>1<br>1<br>12 | 0<br>17<br>0<br>64<br>27<br>21<br>115<br><b>245</b> | 0<br>6<br>0<br>0<br>0<br>0<br>5<br>5              | 0<br>0<br>0<br>0<br>0<br>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 loars 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 counterparts 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 counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Inspective 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 hem does not include exposures to counterparts (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.

Lath America: Argentina, Baltie, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Casta Rica, Ominica, Dominica, Dominica, Dominica, Casta Rica, Ominica, Casta Rica, Casta Rista Rica, Casta Rica, Casta

Africa: Algeria, Esynt, Morocco, South Africa, Angola, Benin, Botswana, Burkina, Faso, Burund, Cameroon, Cape Vende, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Cite D'Ivoire, Equatorial Guinea, Entrea, Ethiopia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sterra Leone, South Mica, Nuseria, Inited Republic, Of, Togo, Uganda, Zambia, Zimbawe and Turisia.

(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.

Performing and non-performing exposures

### DEUTSCHE BANK AKTIENGESELLSCHAFT

|   |         |  |                  |                        | As of 30/09/2020    | )   |                                       |                               |   |         |  |              | A                   | s of 31/12/202      | 0  |                                       |                               |   |
|---|---------|--|------------------|------------------------|---------------------|---|---------------------------------------|-------------------------------|---|---------|--|--------------|---------------------|---------------------|--|---------------------------------------|-------------------------------|---|
|   |         | Gr   | oss carrying amo | unt                    |                     | Accumulate<br>changes in<br>provisions <sup>4</sup> | ed impairment, a<br>fair value due to | ccumulated<br>credit risk and | Collaterals and financial                       |         | Gross                                      | carrying amo | int                 |                     | Accumulat<br>changes in<br>provisions <sup>4</sup> | ed impairment, a<br>fair value due to | ccumulated<br>credit risk and | Collaterals and financial                       |
|   |         | Of which<br>performing but<br>past due >30 |                  | hich non-perforn       | 1ing <sup>1</sup>   | On performing<br>exposures <sup>2</sup>             | On non-perform                        | ning exposures <sup>3</sup>   | guarantees<br>received on<br>non-<br>performing |         | Of which<br>performing but<br>past due >30 | Of w         | hich non-performi   | ng¹                 | On performing<br>exposures <sup>2</sup>            | On non-perform                        | ning exposures <sup>3</sup>   | guarantees<br>received on<br>non-<br>performing |
| (min EUR)   |         | days and <=90<br>days                      |                  | Of which:<br>defaulted | Of which Stage<br>3 | caposares   |                                       | Of which Stage<br>3           | exposures                                       |         | days and <=90<br>days                      |              | Of which: defaulted | Of which Stage<br>3 | exposures  |                                       | Of which Stage<br>3           | exposures                                       |
| Cash balances at central banks and other demand deposits                              | 184,814 | 0  | 6                | 6                      | 6                   | 6   | 0                                     | 0                             | 0   | 172,680 | 0  | 2            | 2                   | 2                   | 4  | 0                                     | 0                             | 0   |
| Debt securities (including at amortised cost and fair value)                          | 69,007  | 0  | 422              | 422                    | 363                 | 24  | 44                                    | 32                            | 62  | 70,942  | 21   | 407          | 407                 | 375                 | 20   | 33                                    | 21                            | 61  |
| Central banks   | 1,161   | 0  | 0                | 0                      | 0                   | 0   | 0                                     | 0                             | 0   | 817     | 0  | 0            | 0                   | 0                   | 0  | 0                                     | 0                             | 0   |
| General governments   | 50,384  | 0  | 0                | 0                      | 0                   | 6   | 0                                     | 0                             | 0   | 54,246  | 0  | 0            | 0                   | 0                   | 5  | 0                                     | 0                             | 0   |
| Credit institutions   | 7,469   | 0  | 0                | 0                      | 0                   | 1   | 0                                     | 0                             | 0   | 5,701   | 0  | 0            | 0                   | 0                   | 0  | 0                                     | 0                             | 0   |
| Other financial corporations  | 5,463   | 0  | 72               | 72                     | 42                  | 7   | 29                                    | 17                            | 0   | 5,649   | 0  | 47           | 47                  | 17                  | 2  | 12                                    | 0                             | 0   |
| Non-financial corporations  | 4,530   | 0  | 350              | 350                    | 322                 | 11  | 15                                    | 15                            | 62  | 4,529   | 21   | 360          | 360                 | 358                 | 13   | 21                                    | 21                            | 61  |
| Loans and advances(including at amortised cost and fair value)                        | 641,288 | 791  | 12,573           | 12,344                 | 12,077              | 1,296   | 3,616                                 | 3,589                         | 4,656   | 598,431 | 810  | 12,379       | 12,282              | 11,970              | 1,209  | 3,686                                 | 3,661                         | 4,785   |
| Central banks   | 2,267   | 0  | 0                | 0                      | 0                   | 0   | 0                                     | 0                             | 0   | 2,671   | 0  | 0            | 0                   | 0                   | 0  | 0                                     | 0                             | 0   |
| General governments   | 18,226  | 0  | 259              | 259                    | 259                 | 6   | 12                                    | 12                            | 236   | 13,336  | 33   | 229          | 229                 | 229                 | 12   | 11                                    | 11                            | 208   |
| Credit institutions   | 54,852  | 0  | 1                | 1                      | 1                   | 41  | 0                                     | 0                             | 0   | 38,310  | o  | 10           | 10                  | 10                  | 19   | 1                                     | 1                             | 0   |
| Other financial corporations  | 176,138 | 7  | 1,191            | 1,156                  | 1,013               | 90  | 75                                    | 56                            | 165   | 159,382 | 25   | 926          | 912                 | 757                 | 68   | 68                                    | 67                            | 113   |
| Non-financial corporations  | 186,954 | 253  | 6,746            | 6,593                  | 6,475               | 524   | 2,050                                 | 2,045                         | 2,331   | 179,506 | 241  | 6,612        | 6,557               | 6,401               | 439  | 2,135                                 | 2,113                         | 2,361   |
| of which: small and medium-sized enterprises at amortised cost                        | 27,447  | 34   | 1,151            | 1,143                  | 1,143               | 88  | 518                                   | 518                           | 315   | 28,984  | 32   | 1,192        | 1,187               | 1,187               | 82   | 563                                   | 563                           | 341   |
| of which: Loans collateralised by commercial immovable property at<br>amortised cost  | 29,696  | 172  | 655              | 638                    | 638                 | 41  | 79                                    | 79                            | 400   | 27,874  | 132  | 659          | 651                 | 651                 | 43   | 63                                    | 63                            | 511   |
| Households  | 202,851 | 531  | 4,375            | 4,334                  | 4,328               | 636   | 1,479                                 | 1,477                         | 1,924   | 205,226 | 510  | 4,602        | 4,574               | 4,573               | 671  | 1,471                                 | 1,470                         | 2,102   |
| of which: Loans collateralised by residential immovable property at<br>amortised cost | 155,557 | 287  | 1,952            | 1,921                  | 1,921               | 238   | 412                                   | 407                           | 1,358   | 157,739 | 260  | 1,946        | 1,925               | 1,925               | 248  | 410                                   | 406                           | 1,357   |
| of which: Credit for consumption at amortised cost                                    | 25,290  | 163  | 1,431            | 1,422                  | 1,422               | 379   | 830                                   | 829                           | 11  | 25,946  | 150  | 1,483        | 1,477               | 913                 | 392  | 850                                   | 881                           | 9   |
| DEBT INSTRUMENTS other than HFT   | 895,110 | 791  | 13,001           | 12,771                 | 12,446              | 1,327   | 3,660                                 | 3,621                         | 4,718   | 842,053 | 831  | 12,788       | 12,691              | 12,347              | 1,234  | 3,719                                 | 3,683                         | 4,846   |
| OFF-BALANCE SHEET EXPOSURES   | 256,536 |  | 2,109            | 2,105                  | 2,027               | 232   | 183                                   |                               | 563   | 262,170 |  | 2,729        | 2,726               | 2,726               | 224  | 199                                   | 200                           | 402   |

<sup>10</sup> For the definition of non-performing exposures glease refer to COMMISSION INPLEMENTING REGULTION (EU) 2015/227 of January 2015, AMEX V, Part 2-Tendiate related instructions, subtle 29 <sup>10</sup> Institutions report here collective allowarces for incurrends to at reported losses (instruments at anorised cost) and changes in far value of the formality exposures due to credit risk and provisions (instruments at at value of bern triange) <sup>10</sup> Institutions report here collective allowarces for incurrends to at reported losses (instruments at anorised cost) and changes in far value of the formality exposures due to credit risk and provisions (instruments at at value of bern triange) <sup>10</sup> Institutions report here specified informations, subtleted Part (Part 1) <sup>10</sup> For the evolution of non-performant as and cost of value due to credit risk and clocked with a policity sign (Part 2) <sup>10</sup> Institutions report in the specified information is discloaded with a policity sign (Part 2) <sup>10</sup> For the evolution of non-performant and sign (Part 2) <sup>10</sup> For the evolution of non-performant and the specified information is discloaded with a policity sign (Part 2) <sup>10</sup> For the evolution of non-performant and the specified information is discloaded with a policity sign (Part 2) <sup>10</sup> For the evolution of non-performant and the specified information is discloaded with a policity sign (Part 2) <sup>10</sup> For the evolution of non-performant and the specified information is discloaded with the report and the policity sign (Part 2) <sup>10</sup> For the evolution of non-performant and the specified information is discloaded with the specified information is discloaded with the policity sign (Part 2) <sup>10</sup> For the specified in the specified information is discloaded at the the information is discloaded with the specified information is discloaded at the policity sign (Part 2) <sup>10</sup> For the specified in the specified in content information is discloaded in the impairment stages, at it was the reference periods.

### Performing and non-performing exposures

### DEUTSCHE BANK AKTIENGESELLSCHAFT

|   |         |  |                    |                        | As of 31/03/202     | 1   |                                      |                               |  |         |  |               | As                     | of 30/06/202       | 1                                       |   |                               |  |
|---|---------|--|--------------------|------------------------|---------------------|---|--------------------------------------|-------------------------------|--|---------|--|---------------|------------------------|--------------------|---|---|-------------------------------|--|
|   |         | Gr   | oss carrying amoun | t                      |                     | Accumulate<br>changes in<br>provisions <sup>4</sup> | d impairment, a<br>fair value due to | ccumulated<br>credit risk and | Collaterals and<br>financial<br>guarantees                   |         | Gross                                      | carrying amou | int <sup>5</sup>       |                    | Accumulat<br>changes in<br>provisions   | ed impairment, a<br>fair value due to<br><sup>1,5</sup> | ccumulated<br>credit risk and | Collaterals and<br>financial                                 |
|   |         | Of which<br>performing but<br>past due >30 | Of whi             | ch non-perforn         | ning <sup>1</sup>   | On performing<br>exposures <sup>2</sup>             | On non-perform                       | ning exposures <sup>3</sup>   | guarantees<br>received on<br>non-<br>performing<br>exposures |         | Of which<br>performing but<br>past due >30 | Of w          | hich non-performin     |                    | On performing<br>exposures <sup>2</sup> | On non-perforr  |                               | guarantees<br>received on<br>non-<br>performing<br>exposures |
| (min EUR)   |         | days and <=90<br>days                      |                    | Of which:<br>defaulted | Of which Stage<br>3 |   |                                      | Of which Stage<br>3           | exposures  |         | days and <=90<br>days                      |               | Of which: Of defaulted | f which Stage<br>3 |   |   | Of which Stage<br>3           | exposures  |
| Cash balances at central banks and other demand deposits                              | 189,463 | 0  | 31                 | 31                     | 31                  | 3   | 1                                    | 1                             | 0  | 204,141 | . 0  | 30            | 30                     | 29                 | 2                                       | 1   | 1                             | . 0  |
| Debt securities (including at amortised cost and fair value)                          | 56,592  | 0  | 472                | 472                    | 392                 | 15  | 64                                   | 28                            | 63   | 51,713  | o  | 428           | 428                    | 374                | 15                                      | 45  | 33                            | 63   |
| Central banks   | 1,054   | 0  | 0                  | 0                      | 0                   | 0   | 0                                    | 0                             | 0  | 782     | 0  | 0             | o                      | 0                  | C                                       | 0   | C                             | 0  |
| General governments   | 39,697  | 0  | 0                  | 0                      | 0                   | 5   | 0                                    | 0                             | 0  | 36,712  | 0  | 0             | 0                      | 0                  | 4                                       | 0   | C                             | 0 0  |
| Credit institutions   | 5,199   | 0  | 0                  | 0                      | 0                   | 0   | 0                                    | 0                             | 0  | 3,737   | 0  | 0             | 0                      | 0                  | 1                                       | 0   | C                             | 0 0  |
| Other financial corporations  | 5,975   | 0  | 46                 | 46                     | 17                  | 3   | 12                                   | 0                             | 0  | 5,753   | 0  | 40            | 40                     | 11                 | 2                                       | 12  | C                             | 0 0  |
| Non-financial corporations  | 4,667   | 0  | 426                | 426                    | 375                 | 7   | 52                                   | 28                            | 63   | 4,728   | 0  | 388           | 388                    | 363                | 9                                       | 33  | 33                            | 63   |
| Loans and advances(including at amortised cost and fair value)                        | 640,264 | 551  | 12,713             | 12,622                 | 12,112              | 1,122   | 3,802                                | 3,785                         | 5,018  | 649,190 | 627  | 12,656        | 12,375                 | 10,835             | 1,082                                   | 3,757   | 3,607                         | 4,963  |
| Central banks   | 3,236   | 0  | 0                  | 0                      | 0                   | 0   | 0                                    | 0                             | 0  | 2,704   | 0  | 0             | 0                      | 0                  | C                                       | 0   | C                             | 0  |
| General governments   | 18,658  | 2  | 226                | 226                    | 226                 | 3   | 9                                    | 9                             | 207  | 19,851  | . 0  | 213           | 213                    | 203                | 4                                       | 5   | 5                             | 186  |
| Credit institutions   | 51,586  | 38   | 11                 | 11                     | 11                  | 17  | 1                                    | 1                             | 0  | 57,593  | · 0  | 31            | 31                     | 10                 | 18                                      | 1   | 1                             | . 0  |
| Other financial corporations  | 174,943 | 54   | 1,247              | 1,243                  | 1,090               | 61  | 92                                   | 90                            | 340  | 174,055 | 85   | 1,169         | 1,101                  | 775                | 50                                      | 69  | 45                            | 304  |
| Non-financial corporations  | 186,847 | 166  | 6,656              | 6,606                  | 6,551               | 396   | 2,129                                | 2,124                         | 2,482  | 186,866 | 160  | 6,674         | 6,491                  | 5,661              | 366                                     | 2,068   | 1,959                         | 2,456  |
| of which: small and medium-sized enterprises at amortised cost                        | 28,752  | 39   | 1,184              | 1,180                  | 1,179               | 78  | 552                                  | 552                           | 336  | 29,168  | 73   | 1,264         | 1,196                  | 1,193              | 73                                      | 559   | 557                           | 318  |
| of which: Loans collateralised by commercial immovable property at<br>amortised cost  | 28,334  | 46   | 799                | 774                    | 774                 | 33  | 65                                   | 65                            | 657  | 29,155  | 56   | 856           | 839                    | 808                | 35                                      | 93  | 93                            | 661  |
| Households  | 204,994 | 291  | 4,572              | 4,535                  | 4,233               | 645   | 1,572                                | 1,561                         | 1,989  | 208,121 | . 382                                      | 4,569         | 4,539                  | 4,185              | 645                                     | 1,615   | 1,597                         | 2,017  |
| of which: Loans collateralised by residential immovable property at<br>amortised cost | 158,907 | 133  | 1,949              | 1,708                  | 1,708               | 253   | 422                                  | 418                           | 1,370  | 160,557 | 210  | 1,905         | 1,694                  | 1,631              | 248                                     | 410   | 405                           | 1,349  |
| of which: Credit for consumption at amortised cost                                    | 25,938  | 132  | 1,621              | 1,615                  | 1,527               | 365   | 875                                  | 869                           | 9  | 25,963  | 125  | 1,556         | 1,551                  | 1,476              | 384                                     | 911   | 901                           | 7  |
| DEBT INSTRUMENTS other than HFT   | 886,319 | 551  | 13,216             | 13,125                 | 12,535              | 1,140   | 3,866                                | 3,813                         | 5,082  | 905,043 | 627  | 13,113        | 12,833                 | 11,238             | 1,100                                   | 3,803   | 3,640                         | 5,026  |
| OFF-BALANCE SHEET EXPOSURES   | 272,864 |  | 2,272              | 2,265                  | 2,264               | 234   | 176                                  |                               | 394  | 278,819 |  | 2,279         | 2,279                  | 2,253              | 206                                     | 199   | 199                           | 473  |

(1) For the definition of non-performing exposures please refer to COMMESSION IMPLEMENTING REGULATION (EU) 2015;222 of 9 January 2015, ANNEX V, Pet 2-Template related instructions, subtle 29 (2) Institutions report here collective allowances for incurrents but not reported losses (instruments at anontised cost) and changes in far value of the collective allowances at a non-test cost of the collective allowance for incurrents but not reported losses (instruments at anontised cost) and changes in far value of the collective allowance at the cost of the collective allowance for incurrents but not reported losses (instruments at anontised cost) and changes in far value of the collective allowance at the resolution allowance at the cost of the collective allowance for incurrents at anontized cost of the collective allowance is the terms of the collective allowance at the cost of the collective allowance at the sequence allowance is the terms of the collective allowance i

### Forborne exposures

### DEUTSCHE BANK AKTIENGESELLSCHAFT

|   |        |  | As of 30/  | 09/2020   |   |  |        |  | As of 31/  | 12/2020   |  |  |
|---|--------|--|--|---|---|--|--------|--|--|---|--|--|
|   |        | ving amount of<br>with forbearance                                       | Accumulated ir<br>accumulated cl<br>value due to cr<br>provisions for<br>forbearance m | nanges in fair<br>edit risk and<br>exposures with                           | Collateral and fin<br>received on e<br>forbearanc | kposures with  |        | ing amount of<br>with forbearance  | Accumulated in<br>accumulated of<br>value due to cr<br>provisions for<br>forbearance m | hanges in fair<br>edit risk and<br>exposures with                           | Collateral and fina<br>received on ex<br>forbearance | posures with   |
| (min EUR)   |        | Of which non-<br>performing<br>exposures with<br>forbearance<br>measures |  | Of which on non-<br>performing<br>exposures with<br>forbearance<br>measures |   | Of which<br>collateral and<br>financial<br>guarantees<br>received on non-<br>performing<br>exposures with<br>forbearance<br>measures |        | Of which non-<br>performing<br>exposures with<br>forbearance<br>measures |  | Of which on non-<br>performing<br>exposures with<br>forbearance<br>measures |  | Of which<br>collateral and<br>financial<br>guarantees<br>received on non-<br>performing<br>exposures with<br>forbearance<br>measures |
| 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   | o  |
| 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 FORBEARANCE <sup>2</sup>   |        |  |  |   |   |  |        |  |  |   |  |  |
| Loans and advances that have been forborne more than twice  | 0      |  |  |   |   |  | 0      |  |  |   |  |  |
| Non-performing forborne loans and advances that failed to meet the non-<br>performing exit criteria | 0      |  |  |   |   |  | 0      |  |  |   |  |  |

<sup>(1)</sup> 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

<sup>(2)</sup>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 F18.00 / F19.00), 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.

EBA EUROPEAN BANKING AUTHORITY



Forborne exposures

### DEUTSCHE BANK AKTIENGESELLSCHAFT

|   |        |  | As of 31/  | 03/2021   |   |  |        |  | As of 30/   | 06/2021   |  |  |
|---|--------|--|--|---|---|--|--------|--|---|---|--|--|
|   |        | ying amount of<br>with forbearance                                       | Accumulated in<br>accumulated of<br>value due to of<br>provisions for<br>forbearance m | hanges in fair<br>edit risk and<br>exposures with                           | Collateral and fin<br>received on e<br>forbearanc | kposures with  |        | ying amount of<br>with forbearance                                       | Accumulated in<br>accumulated c<br>value due to co<br>provisions for<br>forbearance m | hanges in fair<br>redit risk and<br>exposures with                          | Collateral and fina<br>received on ex<br>forbearance |  |
| (min EUR)   |        | Of which non-<br>performing<br>exposures with<br>forbearance<br>measures |  | Of which on non-<br>performing<br>exposures with<br>forbearance<br>measures |   | Of which<br>collateral and<br>financial<br>guarantees<br>received on non-<br>performing<br>exposures with<br>forbearance<br>measures |        | Of which non-<br>performing<br>exposures with<br>forbearance<br>measures |   | Of which on non-<br>performing<br>exposures with<br>forbearance<br>measures |  | Of which<br>collateral and<br>financial<br>guarantees<br>received on non-<br>performing<br>exposures with<br>forbearance<br>measures |
| 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   | o  |
| 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 FORBEARANCE <sup>2</sup>   |        |  |  |   |   |  |        |  |   |   |  |  |
| Loans and advances that have been forborne more than twice  | 0      |  |  |   |   |  | 0      |  |   |   |  |  |
| Non-performing forborne loans and advances that failed to meet the non-<br>nerforming 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 F18.00 / F19.00), 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

|  | As of 30/09/2020<br>Gross carrying amount |                              |       |  |  |   |           |                              | AS OF 3                | 1/12/2020  |  |   |           |                              | AS OF 31 | /03/2021   |  |   |           |                              | AS OF 3U               | /06/2021   |  |   |
|--|---|------------------------------|-------|--|--|---|-----------|------------------------------|------------------------|--|--|---|-----------|------------------------------|----------|--|--|---|-----------|------------------------------|------------------------|--|--|---|
|  | Gross carr                                | rying amount                 |       |  |  | Accumulated   | Gross car | rying amount                 |                        |  |  | Accumulated   | Gross car | rying amount                 |          |  |  | Accumulated   | Gross car | rying amount                 |                        |  |  | Accumulated   |
| (min EUR)  |   | Of which<br>non-<br>performi |       | Of which loans<br>and advances<br>subject to<br>impairment | Accumulated<br>impairment <sup>1</sup> | negative<br>changes in fair<br>value due to<br>credit risk on<br>non-performing<br>exposures <sup>1</sup> |           | Of which<br>non-<br>performi | of which:<br>defaulted | Of which loans<br>and advances<br>subject to<br>impairment | Accumulated<br>impairment <sup>2</sup> | negative<br>changes in fair<br>value due to<br>credit risk on<br>non-performing<br>exposures <sup>1</sup> |           | Of which<br>non-<br>performi |          | Of which loans<br>and advances<br>subject to<br>impairment | Accumulated<br>impairment <sup>1</sup> | negative<br>changes in fair<br>value due to<br>credit risk on<br>non-performing<br>exposures <sup>1</sup> |           | Of which<br>non-<br>performi | of which:<br>defaulted | Of which loans<br>and advances<br>subject to<br>impairment | Accumulated<br>impairment <sup>1</sup> | negative<br>changes in fair<br>value due to<br>credit risk on<br>non-performing<br>exposures <sup>1</sup> |
| 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 guarrying   | 3.022                                     | 165                          | 165   | 2.984  | 107                                    | 0   | 3.109     | 162                          | 162                    | 3.100  | 106                                    | 0   | 3.145     | 122                          | 122      | 3.145  | 77                                     | 0   | 2.538     | 52                           | 52                     | 2.538  | 14                                     | 0   |
| C Manufacturing  | 30.765                                    | 1.322                        | 1.294 | 30.398   | 603                                    | 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<br>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                                       | 60                           | 60    | 467  | 12                                     | 0   | 449       | 57                           | 57                     | 449  | 12                                     | 0   | 418       | 51                           | 51       | 418  | 11                                     | 0   | 492       | 51                           | 51                     | 492  | 11                                     | 0   |
| F Construction   | 4.612                                     | 421                          | 421   | 4.609  | 221                                    | 0   | 4.438     | 405                          | 405                    | 4.436  | 210                                    | 0   | 4.550     | 389                          | 389      | 4.548  | 201                                    | 0   | 4.523     | 426                          | 423                    | 4.520  | 186                                    | 0   |
| G Wholesale and retail trade                                       | 21.140                                    | 873                          | 872   | 21.052   | 533                                    | 0   | 22.027    | 877                          | 875                    | 21.944   | 558                                    | 0   | 22.824    | 870                          | 869      | 22.759   | 573                                    | 0   | 22.861    | 845                          | 844                    | 22.816   | 505                                    | 0   |
| H Transport and storage  | 5,854                                     | 399                          | 295   | 5,800  | 105                                    | 0   | 5,988     | 351                          | 351                    | 5,919  | 111                                    | 0   | 5,698     | 360                          | 359      | 5,583  | 94                                     | 0   | 5,769     | 429                          | 373                    | 5,692  | 90                                     | 0   |
| I Accommodation and food service activities                        | 2,548                                     | 120                          | 118   | 2,548  | 40                                     | 0   | 2,456     | 114                          | 112                    | 2,456  | 35                                     | 0   | 2,361     | 98                           | 96       | 2,361  | 43                                     | 0   | 2,350     | 106                          | 106                    | 2,350  | 56                                     | 0   |
| J Information and communication                                    | 6.466                                     | 265                          | 265   | 6.466  | 113                                    | 0   | 6.311     | 232                          | 232                    | 6.308  | 111                                    | 0   | 6.712     | 231                          | 231      | 6.709  | 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                    | 28,800   | 288                                    | 0   | 33,464    | 954                          | 954      | 32,469   | 289                                    | 0   | 33,217    | 962                          | 962                    | 32,316   | 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<br>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<br>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,<br>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<br>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 | 184.835  | 2.570                                  | 4   | 179,506   | 6.612                        | 6.557                  | 177.242  | 2,553                                  | 21  | 186.847   | 6.656                        | 6.606    | 184,998  | 2.520                                  | 4   | 186.866   | 6.674                        | 6.491                  | 185.286  | 2.430                                  | 4   |

<sup>(10</sup> The them's scurnulated impairment' and scurnulated negative changes in fair value due to credit risk on non-performing exposures' are doctosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite group of what is exported according to the FINREP hanework (template F 66.01), 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) to 6080 2014 - 115 on Supervisory regording.

EBA EUROPEAN BANKING AUTHORITY

Information on loans and advances subject to legislative and non-legislative moratoria and public guarantee schemes in accordance with EBA Guidelines EBA/GL/2020/02

DEUTSCHE BANK AKTIENGESELLSCHAFT

|  |       |                |  |  |             |  |  | As of 30, | 09/2020         |  |  |                  |   |   |  |                |     |                  |   |   |             |   |   | As of 31 | 1/12/2020      |   |  |                    |  |   |  |                          |
|--|-------|----------------|--|--|-------------|--|--|-----------|-----------------|--|--|------------------|---|---|--|----------------|-----|------------------|---|---|-------------|---|---|----------|----------------|---|--|--------------------|--|---|--|--------------------------|
|  |       | canying amount |  |  |             |  |  | ,         | Accumulated imp |  |  | nges in fair val |   |   | Maximum<br>amount of the<br>guarantee that<br>can be<br>considered             | Gross carrying |     | i canying amount |   |   |             |   |   |          | Accumulated im |   |  | inges in fair vals |  |   | Maximum<br>amount of the<br>guarantee that<br>can be<br>considered             | Gross carrying<br>amount |
| (min EUR)  |       | Performing     | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>orwalt risk since<br>initial<br>recognition but<br>rot coeffi-<br>impaired<br>(Stage 2) | Non-perform | ng<br>Of which:<br>exposions with<br>forbearance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due <=<br>90 days |           | Performing      | Of which:<br>exposions with<br>forbearance<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>oradit sisk since<br>initial<br>recognition but<br>not crudit-<br>impaired<br>(Stage 2) | Non-perform      | ing<br>Of which:<br>exposions with<br>forbearance<br>measures | Of which:<br>Unlikely to play<br>that are not<br>past-due <=<br>90 days | Public<br>guarantee<br>received in the<br>context of the<br>CDVID-19<br>crisis |                |     | Performing       | Of which:<br>exposures with<br>forbeasinge<br>molecures | Of which:<br>Instruments<br>with significant<br>increase in<br>codit risk since<br>initial<br>recognition but<br>not credit-<br>impaired<br>(Stage 2) | Non-perform | ing<br>Of which:<br>exposures with<br>forbaarance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days |          | Performing     | Of which:<br>exposume wit<br>forbeasince<br>maistures | Of which:<br>Instruments<br>with significant<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impained<br>(Stage 2) | Non-perform        | ing<br>Of which:<br>exposions with<br>forbarance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days | Public<br>guarantee<br>necessed in the<br>context of the<br>COVID-19<br>crisis |                          |
| Loans and advances subject to active EBA-compliant monitoria | 1,823 | 1,793          | ٥  | 402  | 30          | ۰  |  | 24        | 16              | ٥  | 13   |                  | ۰   | 3   | ٥  | 2              | 646 | 635              | ٥   | 110   | 28          | ۰   | 4   | 11       | s              | ٥   | 3  | 6                  | ٥  | 1   | ٥  | 4                        |
| of which: Households   | 717   | 695            | 0  | 132  | 21          | ٥  |  | 15        | 9               | 0  | 7  | 6                | ۰   | 3   | 0  | 2              | 228 | 205              | 0   | 58  | 23          | ۰   | 4   |          | 3              | ٥   | 2  | 5                  | 0  | 1   | 0  | 4                        |
| of which: Collateralised by residential immovable property   | 445   | 435            | 0  | 75   | 12          | ۰  | 5  | 5         | 2               | ٥  | 2  | 3                | ۰   | 2   | ۰  | 1              | 200 | 179              | ٥   | 52  | 21          | ۰   | 3   | 6        | 2              | ٥   | 2  | 4                  | ٥  | ٥   | 0  | 1                        |
| of which: Non-financial corporations                         | 1,102 | 1,092          | 0  | 270  | 9           | ۰  | 0  | 9         | 7               | ٥  | 6  | 2                | ۰   | 0   | ۰  | ٥              | 416 | 411              | ٥   | 52  | 5           | ۰   | ٥   | 3        | 2              | ٥   | 1  | 1                  | ٥  | ٥   | ٥  | 0                        |
| of which: Small and Medium-sized Enterprises                 | 951   | 944            | 0  | 197  | 7           | ۰  | 0  |           | 6               | ٥  | 5  | 2                | ۰   | 0   | ۰  | ٥              | 333 | 330              | ٥   | 30  | 4           | 0   | ٥   | 2        | 1              | ٥   | 0  | 1                  | ٥  | ٥   | ٥  | 0                        |
| of which: Collateralised by commercial immovable property    | 38    | 38             | 0  | 7  | ٥           | ٥  | ٥  | ٥         | ٥               | 0  | ٥  | ٥                | ۰   | ٥   | ٥  | ٥              | 2   | 2                | 0   | ٥   | ٥           | ٥   | ٥   | 0        | 0              | ٥   | ٥  | ٥                  | ٥  | ٥   | ٥  | 0                        |

|  |       |                 |  |  |             |  |  | As of 30, | 09/2020         |  |  |                    |  |  |  |                         |       |                |  |  |               |  |   | As of 31 | 12/2020         |  |  |    |  |   |  |                          |
|--|-------|-----------------|--|--|-------------|--|--|-----------|-----------------|--|--|--------------------|--|--|--|-------------------------|-------|----------------|--|--|---------------|--|---|----------|-----------------|--|--|----|--|---|--|--------------------------|
|  | Gross | carrying amount |  |  |             |  |  |           | Accumulated imp |  |  | inges in fair valu |  |  | Maximum<br>amount of the<br>guarantee that<br>can be<br>considered             | Gross canying<br>amount | Gross | sanying amount |  |  |               |  |   |          | iccumulated imp |  |  |    |  |   | Maximum<br>amount of the<br>guarantee that<br>can be<br>considered             | Gross carrying<br>amount |
|  |       | Performing      |  |  | Non-perform |  |  |           |                 |  |  | Non-performi       | ng   |  |  |                         |       |                |  |  | Non-performin |  |   |          |                 |  |  |    |  |   |  |                          |
| (min EUR)  |       |                 | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Instrumental<br>with significant<br>increates in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impained<br>(Stage 2) |             | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Unikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days |           |                 | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Instruments<br>with significant<br>increate in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impained<br>(Stage 2) |                    | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due <=<br>90 days | Public<br>guarantee<br>received in the<br>context of the<br>CDVID-19<br>crisis |                         |       |                | Of which:<br>exposures with<br>forbeasince<br>measures | Of which:<br>Instruments<br>with significant<br>increate in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impained<br>(Stage 2) |               | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>pait-due or<br>pait-due <=<br>90 days |          |                 | Of which:<br>exposures with<br>forbeasence<br>measures | Of which:<br>th firstruments<br>with significant<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impained<br>(Stage 2) |    | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days | Public<br>guarantee<br>received in the<br>context of the<br>COVID-19<br>crisis |                          |
| Loans and advances with sopired EBA-compliant monatoria    | 7,227 | 7,020           | 0  | 1,366  | 207         | •  | 75   | 105       | 65              | 0  | 45   | 40                 | ۰  | 25   | ۰  | 17                      | 8,003 | 7,664          | ٥  | 1,722  | 340           | ۰  | 129   | 144      | 77              | 0  | 56   | 67 | 0  | 37  | ٥  | 145                      |
| of which: Households                                       | 5,139 | 4,950           | 0  | 1,260  | 190         | ٥  | 65   | 95        | 57              | 0  | 43   | 38                 | ٥  | 24   | ٥  | 9                       | 5,585 | 5,332          | ٥  | 1,382  | 253           | 0  | 94  | 119      | 67              | ٥  | 52   | 52 | 0  | 30  | ٥  | 76                       |
| of which: Collateralised by residential immovable property | 4,059 | 3,961           | 0  | 1,018  | 95          | ۰  | 29   | 36        | 19              | 0  | 16   | 17                 | ۰  | 11   | ۰  | 4                       | 4,295 | 4,182          | ٥  | 1,081  | 112           | 0  | 40  | 38       | 25              | 0  | 22   | 13 | 0  | 5   | ٥  | 28                       |
| of which: Non-financial corporations                       | 2,034 | 2,017           | 0  | 97   | 17          | ۰  | 11   | 10        | 7               | 0  | 2  | 3                  | ۰  | 1  | ۰  | 7                       | 2,358 | 2,281          | ٥  | 323  | 87            | 0  | 34  | 25       | 10              | 0  | 4  | 15 | 0  | 7   | ٥  | 69                       |
| of which: Small and Medium-sized Enterprises               | 450   | 445             | ٥  | 32   | 3           | ٥  | 1  | 2         | 1               | ٥  | ٥  | 1                  | ٥  | ٥  | ٥  | ٥                       | 887   | 875            | ٥  | 225  | 12            | ٥  | 3   | 5        | 3               | ٥  | 2  | 2  | ٥  | ٥   | ٥  | 5                        |
| of which: Collateralised by commercial immovable property  | 120   | 118             | 0  | 11   | 2           | ٥  | 1  | ٥         | 0               | 0  | ٥  | ٥                  | ۰  | 0  | ۰  | ٥                       | 153   | 151            | 0  | 30   | 2             | 0  | 2   | 1        | 1               | 0  | ۰  | 0  | 0  | ٥   | ٥  | 1                        |

|   |       |            |  |  |             |  |  | As of 30, | 09/2020    |  |  |             |   |  |   |   |       |            |  |  |    |  |  | As of 31 | /12/2020   |  |  |   |  |   |  |                          |
|---|-------|------------|--|--|-------------|--|--|-----------|------------|--|--|-------------|---|--|---|---|-------|------------|--|--|----|--|--|----------|------------|--|--|---|--|---|--|--------------------------|
|   | Gross |            |  |  |             |  |  |           |            |  |  |             |   |  | Maximum<br>amount of the<br>guarantee that<br>can be<br>considered              | Gross carrying<br>amount                      |       |            |  |  |    |  |  |          |            |  |  |   |  |   | Maximum<br>amount of the<br>guarantee that<br>can be<br>considered             | Gross carrying<br>amount |
| (min EUR)   |       | Performing | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>credit risk since<br>initial<br>necognition but<br>not credit-<br>impaired<br>(Stage 2) | Non-perform | ng<br>Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Unikely to pay<br>that are not<br>pain-due or<br>pain-due <=<br>90 days |           | Performing | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>credit fisk since<br>initial<br>recognition but<br>not credit-<br>impaired<br>(Stage 2) | Non-perform | ing<br>Of which:<br>exposizeris with<br>forbsarance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due <=<br>90 days | Public<br>guarantize<br>received in the<br>context of the<br>CDVID-19<br>crisis | Inflows to<br>non-<br>performing<br>exposures |       | Performing | Of which:<br>exposures with<br>forbearance<br>melaliunes | Of which:<br>Instruments<br>with significant<br>instease in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impained<br>(Stage 2) |    | ng<br>Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Unikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days |          | Performing | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>credit tisk since<br>initial<br>recognition but<br>not credit-<br>impaired<br>(Stage 2) |   | 10<br>Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days | Public<br>guarantee<br>recensed in the<br>contact of the<br>COVID-19<br>crisis |                          |
| Newly originated loans and advances subject to public guarantee schemes | 2,962 | 2,948      | 7  | 269  | 14          | 1  | ۰  | 7         | 6          | 0  | з  | 1           | ۰   | 0  | 2,604   | 11  | 3,546 | 3,494      | 11   | 359  | 52 | 10   | 6  | 10       | 6          | 0  | 4  | 4 | 1  | 0   | 3,095  | 9                        |
| of which: Households  | 28    | 28         |  |  | 0           |  |  | ۰         | 0          |  |  | 0           |   |  |   | ٥   | 30    | 30         |  |  | 0  |  |  | ٥        | ۰          |  |  | ٥ |  |   |  | ۰                        |
| of which: Collateralised by residential immovable property              | ۰     | ٥          |  |  | 0           |  |  | ۰         | 0          |  |  | 0           |   |  |   | ٥   | ٥     | ۰          |  |  | ٥  |  |  | ٥        | 0          |  |  | ٥ |  |   |  | ۰                        |
| of which: Non-financial corporations                                    | 2,921 | 2,907      | 7  | 267  | 14          | 1  | ٥  | 7         | 6          | ٥  | 3  | 1           | ٥   | ٥  | 2,567   | 11  | 3,435 | 3,383      | 11   | 358  | 52 | 10   | 6  | 10       | 6          | ٥  | 4  | 4 | 1  | ٥   | 2,996  | 9                        |
| of which: Small and Medium-sized Enterprises                            | 1,399 | 1,397      |  |  | 2           |  |  | 4         | з          |  |  | ٥           |   |  |   | ٥   | 1,732 | 1,728      |  |  | 4  |  |  | 5        | 4          |  |  | 1 |  |   |  | 0                        |
| of which: Collateralised by commercial immovable property               | ۰     | ٥          |  |  | 0           |  |  | ٥         | 0          |  |  | 0           |   |  |   | ٥   | ٥     | •          |  |  | 0  |  |  | ٥        | ۰          |  |  | 0 |  |   |  | •                        |



Information on loans and advances subject to legislative and non-legislative morationis and public guarantee schemes in accordance with EBA Guidelines EBA/GL/2020/02

DEUTSCHE BANK AKTIENGESELLSCHAFT

|  |       |                |  |  |             |   |  | As of 31, | 03/2021         |  |  |   |  |  |  |   |       |                 |  |  |              |  |   | As of 30 | /06/2021        |  |  |                   |   |  |  |   |
|--|-------|----------------|--|--|-------------|---|--|-----------|-----------------|--|--|---|--|--|--|---|-------|-----------------|--|--|--------------|--|---|----------|-----------------|--|--|-------------------|---|--|--|---|
|  |       | canying amount |  |  |             |   |  |           | iccumulated imp |  | lated negative cha   |   |  |  | Maximum<br>amount of the<br>guarantee that<br>can be<br>considered             | Gross canying<br>amount                       | Gross | carrying amount |  |  |              |  |   |          | Accumulated imp |  |  | anges in fair val |   |  | Maximum<br>amount of the<br>guarantee that<br>can be<br>considered             |   |
| (min fLR)  |       | Performing     | Of which:<br>expositions with<br>forbearance<br>materianes | Of which:<br>Instruments<br>with significant<br>increase in<br>ceedt risk since<br>initial<br>niccognition but<br>not credit-<br>impained<br>(Stage 2) | Non-perform | ing<br>Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due <=<br>90 days |           | Performing      | Of which:<br>expositions with<br>forbearance<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impaired<br>(Stage 2) |   | ng<br>Of which:<br>exposures with<br>forbaarance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due <=<br>90 days | Public<br>guarantee<br>necessed in the<br>contact of the<br>COVID-19<br>crisis | Inflows to<br>non-<br>performing<br>exposures |       | Performing      | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impaired<br>(Stage 2) | Non-performi | ing<br>Of which:<br>soposums with<br>forbearance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days |          | Performing      | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>In Sinstruments<br>with significant<br>increase in<br>credit risk since<br>initial<br>necognition but<br>not credit-<br>impaired<br>(Slage 2) | Non-perform       | ing<br>Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due <=<br>90 days | Public<br>guarantee<br>received in the<br>contact of the<br>COVID-19<br>crisis |   |
| Loans and advances subject to active EBA-compliant monitoria | 1,199 | 1,164          | 15   | 152  | 35          | ۰   | 10   | 12        | 7               | 0  | 6  | s | ۰  | ٥  | 0  | 34  | 718   | 706             | 236  | 413  | 11           | 2  | 10  | 30       | 7               | 4  | 6  | 3                 | 1   | 2  | 0  | 3 |
| of which: Households   | 209   | 195            | 6  | 71   | 13          | ٥   | 1  | 5         | 3               | ٥  | 2  | 2 | ٥  | ٥  | ٥  | 12  | 107   | 101             | 18   | 43   | 5            | ٥  | 5   | 2        | 1               | 0  | 1  | 1                 | ٥   | 1  | 0  | 1 |
| of which: Collateralised by residential immovable property   | 194   | 181            | 6  | 67   | 13          | ۰   | 1  | 4         | 2               | ٥  | 2  | 2 | ۰  | ٥  | 0  | 12  | 97    | 91              | 17   | 40   | 5            | ٥  | 5   | 2        | 1               | 0  | 1  | 1                 | ٥   | 1  | 0  | 1 |
| of which: Non-financial corporations                         | 960   | 938            | 10   | 273  | 22          | ۰   | 9  | 7         | 5               | ٥  | 4  | 2 | ۰  | ٥  | ٥  | 22  | 583   | 578             | 217  | 364  | 6            | 2  | 5   | 7        | 6               | 4  | 5  | 2                 | 1   | 1  | 0  | 2 |
| of which: Small and Medium-sized Enterprises                 | 807   | 787            | 6  | 242  | 20          | ۰   | 9  | 6         | 4               | ٥  | 3  | 2 | ۰  | ٥  | ٥  | 20  | 507   | 504             | 209  | 348  | 3            | 1  | 2   | 6        | 5               | 4  | 5  | 1                 | 1   | 1  | 0  | 1 |
| of which: Collateralised by commercial immovable property    | ж     | 34             | ٥  | 12   | ٥           | ٥   | ٥  | ٥         | ٥               | ٥  | ٥  | ٥ | ٥  | ٥  | ٥  | ٥   | 34    | 33              | ٥  | 24   | 1            | 0  | 1   | 1        | ٥               | ٥  | ٥  | ٥                 | ٥   | 0  | 0  | ٥ |

|  |       |                 |  |  |             |  |  | As of 31 | 03/2021         |  |  |                   |  |   |  |                          |       |                 |   |       |     |  |   | As of 30 | /06/2021        |  |  |                    |  |   |  |                          |
|--|-------|-----------------|--|--|-------------|--|--|----------|-----------------|--|--|-------------------|--|---|--|--------------------------|-------|-----------------|---|-------|-----|--|---|----------|-----------------|--|--|--------------------|--|---|--|--------------------------|
|  | Gross | carrying amount |  |  |             |  |  |          | iccumulated imp |  |  | anges in fair val |  |   | Maximum<br>amount of the<br>guarantee that<br>can be<br>considered             | Gross carrying<br>amount | Gross | carrying amount |   |       |     |  |   |          | Accumulated imp |  |  | inges in fair vals |  |   | Maximum<br>amount of the<br>guarantee that<br>can be<br>considered             | Gross carrying<br>amount |
|  |       |                 |  |  | Non-perform |  |  |          |                 |  |  | Non-perform       | sing   |   |  |                          |       | Performing      |   |       |     |  |   |          |                 |  |  | Non-perform        |  |   |  |                          |
| (min EUR)  |       |                 | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>h Enstrumental<br>with significant<br>increases in<br>credit risk since<br>initial<br>necognition but<br>not credit-<br>impained<br>(Stage 2) |             | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <<br>90 days |          |                 | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impained<br>(Stage 2) |                   | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days | Public<br>guarantee<br>neceived in the<br>context of the<br>COVID-19<br>crisis |                          |       |                 | Of which:<br>exposures w<br>forbearance<br>measures |       |     | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days |          |                 | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>h Shitruments<br>with significant<br>increate in<br>credit risk since<br>initial<br>micognition but<br>not credit-<br>impained<br>(Stage 2) |                    | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days | Public<br>guarantee<br>received in the<br>contant of the<br>COVID-19<br>crisis |                          |
| Loans and advances with expired EBA-compliant monatoria    | 7,115 | 6,655           | 54   | 1,426  | 460         | 4  | 168  | 160      | 61              | 1  | 46   | 99                | 1  | 56  | 0  | 275                      | 7,433 | 6,930           | 212   | 1,705 | 473 | 16   | 247   | 178      | 61              | 6  | 48   | 117                | 4  | 26  | 0  | 82                       |
| of which: Households                                       | 5,404 | 5,029           | 47   | 1,209  | 375         | 4  | 113  | 139      | 56              | 1  | 44   | 83                | 1  | 44  | 0  | 192                      | 5,362 | 4,999           | 103   | 1,296 | 363 | 15   | 210   | 150      | 52              | 2  | 42   | 97                 | 3  | 31  | 0  | 52                       |
| of which: Collateralised by residential immovable property | 4,217 | 4,090           | 20   | 1,011  | 137         | 3  | 43   | 41       | 24              | ٥  | 21   | 17                | ۰  | 7   | 0  | 65                       | 4,255 | 4,122           | 70  | 1,049 | 144 | 12   | 86  | 43       | 23              | 1  | 20   | 20                 | 2  | 11  | 0  | 26                       |
| of which: Non-financial corporations                       | 1,690 | 1,605           | 7  | 154  | 65          | ۰  | 55   | 21       | 5               | ٥  | 2  | 15                | ۰  | 11  | 0  | 62                       | 1,959 | 1,849           | 109   | 346   | 110 | 2  | 37  | 28       | 9               | 3  | 6  | 19                 | 1  | s   | 0  | 30                       |
| of which: Small and Medium-sized Enterprises               | 329   | 323             | 6  | 64   | 7           | ٥  | 3  | 2        | 1               | ٥  | 1  | 1                 | ٥  | 0   | 0  | 6                        | 661   | 645             | 104   | 204   | 16  | 1  | 12  | 7        | 4               | 3  | 4  | з                  | 0  | 2   | 0  | 2                        |
| of which: Collateralised by commercial immovable property  | 118   | 116             | 1  | 24   | 2           | ۰  | 2  | 0        | ٥               | ٥  | ۰  | ٥                 | ۰  | 0   | 0  | 2                        | 122   | 119             | з   | 22    | 3   | ٥  | 1   | 0        | ۰               | ٥  | ۰  | 0                  | 0  | ٥   | ۰  | 1                        |

|  |       |            |  |  |             |  |   | As of 31, | 63/2021    |  |  |             |  |   |  |   |       |            |  |  |              |  |   | As of 30 | /06/2021 |  |  |             |  |   |  |   |
|--|-------|------------|--|--|-------------|--|---|-----------|------------|--|--|-------------|--|---|--|---|-------|------------|--|--|--------------|--|---|----------|----------|--|--|-------------|--|---|--|---|
|  |       |            |  |  |             |  |   |           |            |  |  |             |  |   | Maximum<br>amount of the<br>guasantee that<br>can be<br>considered             | Gross canying<br>amount                       |       |            |  |  |              |  |   |          |          |  |  |             |  |   | Maximum<br>amount of the<br>guarantee that<br>can be<br>considered             | Gross carrying<br>amount                      |
|  |       | Performing |  |  | Non-perform |  |   |           | Performing |  |  | Non-perform |  |   |  |   |       | Performing |  |  | Non-performi | -  |   |          |          |  |  | Non-perform |  |   |  |   |
| (min EUR)  |       |            | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Instruments<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impained<br>(Stage 2) |             | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days |           |            | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>credit rolk since<br>initial<br>recognition but<br>not credit-<br>impaired<br>(Stage 2) |             | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days | Public<br>guarantee<br>neceived in the<br>context of the<br>COVID-19<br>crisis | Inflows to<br>non-<br>performing<br>exposures |       |            | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impaired<br>(Stage 2) |              | Of which:<br>exposures with<br>forbainance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>paid-due or<br>paid-due <=<br>90 days |          |          | Of which:<br>exposures with<br>forbearance<br>metalsures | Of which:<br>instruments<br>with significant<br>increase in<br>credit fisk since<br>initial<br>nicognition but<br>not credit-<br>impaired<br>(Stage 2) |             | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>paid-due or<br>paid-due <=<br>90 days | Public<br>guarantee<br>received in the<br>contact of the<br>COVID-19<br>crisis | Inflows to<br>non-<br>performing<br>exposures |
| Newly originated loans and advances subject to public guarantee<br>schemes | 3,933 | 3,869      | 18   | 294  | 63          | 15   | 5   | 13        | 7          | ٥  | 5  | 6           | 2  | 1   | 1,372  | 61  | 4,180 | 4,095      | 90   | 603  | 85           | 29   | 75  | 20       | 10       | 2  | 7  | 30          | 5  | •   | 3,559  | 19  |
| of which: Households   | 25    | 34         |  |  | 1           |  |   | ٥         | ٥          |  |  | ٥           |  |   |  | ٥   | 36    | 36         |  |  | ٥            |  |   | ٥        | ٥        |  |  | ٥           |  |   |  | •   |
| of which: Collaberalised by residential immovable property                 | ٥     | ٥          |  |  | ٥           |  |   | ٥         | ٥          |  |  | ٥           |  |   |  | ٥   | ٥     | ٥          |  |  | ٥            |  |   | ٥        | ٥        |  |  | ٥           |  |   |  | •   |
| of which: Non-financial corporations                                       | 3,819 | 3,756      | 18   | 791  | 63          | 15   | 5   | 13        | 7          | 0  | 5  | 6           | 2  | 1   | 3,281  | 61  | 4,076 | 3,991      | 90   | 600  | 85           | 29   | 75  | 20       | 10       | 2  | 7  | 10          | 5  | 9   | 3,466  | 19  |
| of which: Small and Medium-sized Enterprises                               | 1,952 | 1,937      |  |  | 15          |  |   | 6         | 4          |  |  | 2           |  |   |  | 1   | 2,104 | 2,073      |  |  | 31           |  |   | 11       | 6        |  |  | 5           |  |   |  | •   |
| of which: Collateralised by commercial immovable property                  | •     | 0          |  |  | ٥           |  |   | 0         | 0          |  |  | 0           |  |   |  | ٥   | 0     | ٥          |  |  | 0            |  |   | 0        | 0        |  |  | 0           |  |   |  | •   |

