



2021 EU-wide Transparency Exercise

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.

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Key Metrics

DEUTSCHE BANK AKTIENGESELLSCHAFT

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

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Leverage ratio

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

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Capital

DEUTSCHE BANK AKTIENGESellschaft

(mln EUR, %)			As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
OWN FUNDS Transitional period	A	OWN FUNDS	57,166	58,677	60,147	61,128	C 01.00 (9101,010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	43,089	44,885	45,294	45,476	C 01.00 (9102,010)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	45,794	45,890	45,657	45,723	C 01.00 (9103,010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	9,117	10,037	10,749	11,419	C 01.00 (9130,010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (f) of CRR
	A.1.3	Accumulated other comprehensive income	-538	-1,118	-693	-954	C 01.00 (9180,010)	Articles 4(109), 26(1) point (d) and 36 (1) point (f) of CRR
	A.1.4	Other Reserves	0	0	0	0	C 01.00 (9200,010)	Articles 4(117) and 26(1) point (a) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (9250,010)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	818	805	825	890	C 01.00 (9290,010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-1,738	-1,542	-1,882	-1,799	C 01.00 (9290,010)	Articles 32 to 35 of and 36 (1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-6,197	-4,635	-4,751	-4,714	C 01.00 (9300,010) + C 01.00 (9340,010)	Articles 4(113), 36(1) point (b) and 37 of CRR, Articles 4(115), 36(1) point (b) and 37 point (a) of CRR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTAs	-1,147	-1,353	-1,328	-1,527	C 01.00 (9370,010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IIR shortfall of credit risk adjustments to expected losses	-165	-99	-247	-490	C 01.00 (9380,010)	Articles 36(1) point (d), 40 and 139 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-803	-772	-860	-884	C 01.00 (9390,010)	Articles 4(109), 36(1) point (a) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (9430,010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (9440,010)	Article 36(1) point (i) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (9450,010) + C 01.00 (9460,010) + C 01.00 (9470,010) + C 01.00 (9471,010) + C 01.00 (9472,010)	Articles 4(16), 36(1) point (h) (i) and 89 to 91 of CRR, Articles 36(1) point (h) (i), 243(1) point (b), 244(1) point (b) and 258 of CRR, Articles 36(1) point (b) (ii) and 37(2) of CRR, Articles 36(1) point (b) (ii) and 133(b) of CRR and Articles 36(1) point (b) (ii) and 133(c) of CRR
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (9460,010)	Articles 36(1) point (h) (i), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (9480,010)	Articles 4(27), 36(1) point (b), 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	-545	-75	0	0	C 01.00 (9490,010)	Articles 36(1) point (c) and 38, Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (9500,010)	Articles 4(27), 36(1) point (b), 43, 45, 47, 48(1) point (b), 48(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	0	0	C 01.00 (9540,010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures				-2	C 01.00 (9550,010)	Article 36(1) point (m) and Article 43c CRR
	A.1.18B	(-) Minimum value commitment shortfalls				-18	C 01.00 (9540,010)	Article 36(1) point (n) and Article 133(2) CRR
	A.1.18C	(-) Other foreseeable tax charges				0	C 01.00 (9550,010)	Article 36(1) point (i) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (9540,010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-1,566	-2,306	-2,205	-2,197	C 01.00 (9570,010)	-
	A.1.21	Transitional adjustments	58	54	29	29	GA1 (1.1.16 + 1.1.18 + 1.1.1.26)	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (9200,010)	Articles 48(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (9240,010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	58	54	29	29	C 01.00 (9200,010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	6,848	6,848	6,848	8,118	C 01.00 (9370,010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	5,748	5,748	5,748	7,018	C 01.00 (9540,010) + C 01.00 (9470,010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (9700,010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (9680,010) + C 01.00 (9700,010) + C 01.00 (9700,010) + C 01.00 (9740,010) + C 01.00 (9740,010) + C 01.00 (9740,010)	
	A.2.4	Additional Tier 1 transitional adjustments	1,100	1,100	1,100	1,100	C 01.00 (9680,010) + C 01.00 (9680,010) + C 01.00 (9700,010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	49,937	51,734	52,142	53,595	C 01.00 (9101,010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	7,229	6,944	8,005	7,534	C 01.00 (9700,010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	6,909	6,623	7,684	7,504	C 01.00 (9760,010) + C 01.00 (9680,010)	
	A.4.2	Other Tier 2 Capital components and deductions	0	0	0	0	C 01.00 (9620,010) + C 01.00 (9620,010) + C 01.00 (9620,010) + C 01.00 (9640,010) + C 01.00 (9650,010) + C 01.00 (9670,010) + C 01.00 (9670,010)	
	A.4.3	Tier 2 transitional adjustments	321	320	321	30	C 01.00 (9880,010) + C 01.00 (9900,010) + C 01.00 (9960,010)	
OWN FUNDS REQUIREMENTS	B	TOTAL RISK EXPOSURE AMOUNT	324,548	328,951	329,819	344,945	C 02.00 (9101,010)	Articles 92(1), 95, 96 and 98 of CRR
B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (9101,010)		
CAPITAL RATIOS (%) Transitional period	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	13.28%	13.64%	13.73%	13.18%	GA2 (1)	-
C.2	TIER 1 CAPITAL RATIO (transitional period)	15.39%	15.73%	15.81%	15.54%	GA3 (1)	-	
C.3	TOTAL CAPITAL RATIO (transitional period)	17.61%	17.84%	18.24%	17.72%	GA3 (1)	-	
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	43,030	44,831	45,264	45,447	1A.3+A.1.13+A.1.21+MIN(A.3+A.1.13+A.1.21+A.3.2+MIN(A.4+A.1.21+A.1.21.1))	-
CET1 RATIO (%) Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	13.26%	13.63%	13.72%	13.18%	(B.1)/(D*B.1)	-
Memo Items	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	58	54	29	29	C 05.01 (9440,010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (9440,010)	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (9440,010)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (9440,010)	

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

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Overview of Risk exposure amounts

DEUTSCHE BANK AKTIENGESELLSCHAFT

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

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)² On-balance sheet exposures related to Free Deliveries [according to Article 379(1)] have not been included in "Counterparty Credit Risk (CCR, excluding CVA)". They are instead reported in the "Credit Risk (excluding CCR and Securitisations)" section.

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P&L

DEUTSCHE BANK AKTIENGESELLSCHAFT

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

¹ Information available only as of end of the year² For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."

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Total Assets: fair value and impairment distribution

DEUTSCHE BANK AKTIENGESellschaft

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

(m€ EUR)		As of 30/09/2020						As of 31/12/2020						As of 31/03/2021						As of 30/06/2021						References
Breakdown of financial assets by instrument and by counterparty sectors ¹		Gross carrying amount			Accumulated impairment			Gross carrying amount			Accumulated impairment			Gross carrying amount			Accumulated impairment			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			
		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets				
Financial assets at fair value through other comprehensive income	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)
	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 amortised cost	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)
	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.⁽²⁾ From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2021 EU-wide Transparency Exercise

Breakdown of liabilities

DEUTSCHE BANK AKTIENGESELLSCHAFT

(mln EUR)

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

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

2021 EU-wide Transparency Exercise

Breakdown of liabilities

DEUTSCHE BANK AKTIENGESELLSCHAFT

(mln EUR)

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

2021 EU-wide Transparency Exercise

Market Risk

DEUTISCHE BANK AKTIENGESSELLSCHAFT

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

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

Standardised Approach								
As of 30/09/2020				As of 31/12/2020				
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
Consolidated data	Central governments or central banks	112,743	112,749	0	125,217	125,252	0	
	Regional governments or local authorities	6,557	6,299	4	6,536	6,292	1	
	Public sector entities	3,951	3,968	44	2,344	2,347	25	
	Multilateral Development Banks	2,254	2,254	0	2,205	2,205	0	
	International Organisations	848	848	0	785	785	0	
	Institutions	10,765	10,650	319	10,636	10,589	311	
	Corporates	115,989	9,772	9,217	17,155	11,493	10,553	
	of which: SME	990	504	480	1,545	839	697	
	Retail	2,841	195	1,554	3,853	2,109	1,511	
	of which: SME	195	35	21	30	30	22	
	Secured by mortgages on immovable property	3,427	3,310	1,237	3,342	3,232	1,197	
	of which: SME	278	275	122	226	225	94	
	Exposures in default	1,268	970	1,337	1,071	759	984	259
	Items associated with particularly high risk	245	118	173	285	157	233	
	Covered bonds	0	0	0	0	0	0	
	Claims on institutions and corporates with a < 1T credit assessment	0	0	0	0	0	0	
	Collective investments undertakings (CIU)	0	0	0	0	0	0	
	Equity	61	61	61	0	0	0	
	Other exposures	2,877	2,877	2,555	2,877	2,877	2,875	
	Standardised Total ⁴	184,219	174,756	16,574	466	176,288	167,007	465

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽²⁾ Exposure value is reported after taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽³⁾ Total value adjustments and provisions are reported after taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽⁴⁾ Standardised Total does not include the Counterparty credit risk in the scope of the 2018 exercise.

Standardised Approach								
As of 30/09/2020				As of 31/12/2020				
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
GERMANY	Central governments or central banks	96,499	96,501	0	87,124	87,121	0	
	Regional governments or local authorities	5,877	5,877	4	6,175	6,165	1	
	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	2,258	40	2,202	1,994	16	
	Corporates	6,380	5,489	5,240	7,419	6,709	6,517	
	of which: SME	137	99	85	241	165	131	
	Retail	14,440	923	891	14,440	942	636	
	of which: SME	12	5	3	11	2	2	
	Secured by mortgages on immovable property	1,407	1,393	458	253	241	98	
	of which: SME	13	13	5	35	35	15	
	Exposures in default	514	462	650	77	283	329	44
	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 < 1T credit assessment	0	0	0	0	0	0	
	Collective investments undertakings (CIU)	0	0	0	0	0	0	
	Equity	5	5	5	0	0	0	
	Other exposures	213	213	61	29	29	29	
	Standardised Total ⁴	713	713	61	78	29	29	70

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽²⁾ Exposure value is reported after taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽³⁾ Total value adjustments and provisions are reported after taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽⁴⁾ Standardised Total does not include the Counterparty credit risk in the scope of the 2018 exercise.

Standardised Approach								
As of 30/09/2020				As of 31/12/2020				
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
UNITED STATES	Central governments or central banks	0	0	0	0	0	0	
	Regional governments or local authorities	0	0	0	0	0	0	
	Public sector entities	16	16	2	3	14	1	
	Multilateral Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	2,369	2,198	56	3,778	3,683	83	
	Corporates	1,528	821	782	2,037	1,130	1,053	
	of which: SME	8	4	6	164	8	8	
	Retail	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Secured by mortgages on immovable property	34	34	14	86	86	39	
	of which: SME	0	0	0	0	0	0	
	Exposures in default	5	5	8	0	0	0	0
	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 < 1T credit assessment	0	0	0	0	0	0	
	Collective investments undertakings (CIU)	0	0	0	0	0	0	
	Equity	56	56	56	0	0	0	
	Other exposures	1	1	0	1	1	1	
	Standardised Total ⁴	1	1	0	1	1	1	2

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽²⁾ Exposure value is reported after taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽³⁾ Total value adjustments and provisions are reported after taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽⁴⁾ Standardised Total does not include the Counterparty credit risk in the scope of the 2018 exercise.

Standardised Approach								
As of 30/09/2020				As of 31/12/2020				
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
ITALY	Central governments or central banks	4,122	4,121	0	4,939	4,924	0	
	Regional governments or local authorities	0	0	0	0	0	0	
	Public sector entities	0	0	0	0	0	0	
	Multilateral Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	42	40	40	40	38	38	
	Corporates	571	303	303	781	487	455	
	of which: SME	137	89	87	242	134	124	
	Retail	1,604	467	349	1,592	469	280	
	of which: SME	28	3	3	28	3	2	
	Secured by mortgages on immovable property	280	276	98	325	324	115	
	of which: SME	8	8	2	10	10	5	
	Exposures in default	278	118	157	113	188	53	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 < 1T credit assessment	0	0	0	0	0	0	
	Collective investments undertakings (CIU)	0	0	0	0	0	0	
	Equity	0	0	0	0	0	0	
	Other exposures	0	0	0	0	0	0	
	Standardised Total ⁴	0	0	0	277	0	0	271

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽²⁾ Exposure value is reported after taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽³⁾ Total value adjustments and provisions are reported after taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽⁴⁾ Standardised Total does not include the Counterparty credit risk in the scope of the 2018 exercise.

Standardised Approach								
As of 30/09/2020				As of 31/12/2020				
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
UNITED KINGDOM	Central governments or central banks	6,525	6,531	0	6,365	6,365	0	
	Regional governments or local authorities	0	0	0	0	0	0	
	Public sector entities	0	0	0	0	0	0	
	Multilateral Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	2,262	2,275	46	1,923	1,938	40	
	Corporates	472	260	258	381	213	208	
	of which: SME	4	4	4	24	24	21	
	Retail	3	3	2	3	3	2	
	of which: SME	0	0	0	0	0	0	
	Secured by mortgages on immovable property	2	2	1	2	2	1	
	of which: SME	0	0	0	0	0	0	
	Exposures in default	1	1	1	1	1	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 < 1T credit assessment	0	0	0	0	0	0	
	Collective investments undertakings (CIU)	0	0	0	0	0	0	
	Equity	0	0	0	0	0	0	
	Other exposures	0	0	0	0	0	0	
	Standardised Total ⁴	0	0	0	1	0	0	0

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽²⁾ Exposure value is reported after taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽³⁾ Total value adjustments and provisions are reported after taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽⁴⁾ Standardised Total does not include the Counterparty credit risk in the scope of the 2018 exercise.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
SPAIN	(m EUR, %)								
	Central governments or central banks	2,461	2,461	0	0	4,796	4,796	0	0
	Regional governments or local authorities	171	162	0	0	137	124	0	0
	Public sector entities	0	0	0	0	1	1	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	136	136	3	3	66	66	4	4
	Corporates	176	107	107	0	198	76	75	0
	of which: SME	7	6	6	0	1	1	1	0
	Retail	98	45	34	0	57	43	32	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	159	159	69	0	77	77	29	0
	of which: SME	75	75	37	0	0	0	0	0
	Exposures in default	25	26	21	24	25	24	31	1
	Items associated with particularly high risk	8	6	0	0	5	4	6	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴	0	0	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 (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
SWITZERLAND	(m EUR, %)								
	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	9	10	2	5	5	6	2	0
	Corporates	171	32	32	35	12	12	12	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	4	1	1	7	7	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	28	28	16	28	28	16	16	0
	Items associated with particularly high risk	0	0	0	1	0	0	0	1
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴	0	0	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 (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (RVA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
LUXEMBOURG	(m EUR, %)								
	Central governments or central banks	4,661	4,661	0	0	4,171	4,171	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	2,056	2,056	0	0	2,092	2,092	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	1,636	398	401	1,487	398	397	397	0
	of which: SME	27	27	27	26	26	26	26	0
	Retail	7	7	7	11	11	9	9	0
	of which: SME	1	1	1	118	118	86	86	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	96	96	83	0	97	66	86	1
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴	2,461	2,461	2,461	1	2,886	2,886	2,886	1

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

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
NETHERLANDS	(m EUR, %)								
	Central governments or central banks	989	1,033	0	0	696	707	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	1	1	0	0	0	0	0	0
	Corporates	814	374	367	86	86	307	463	0
	of which: SME	417	93	86	531	171	171	171	0
	Retail	62	25	25	12	78	22	24	0
	of which: SME	63	26	15	62	23	18	18	0
	Secured by mortgages on immovable property	185	185	85	194	182	76	76	0
	of which: SME	170	169	76	171	171	72	72	0
	Exposures in default	79	34	38	39	62	23	22	35
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴	0	0	0	53	0	0	0	43

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

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
FRANCE	(m EUR, %)								
	Central governments or central banks	4,724	4,724	0	0	4,934	4,934	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	197	197	0	0	113	113	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	3,028	3,107	72	2,074	2,074	43	43	0
	Corporates	68	62	16	70	64	22	22	0
	of which: SME	0	0	0	0	1	1	1	0
	Retail	9	9	9	1	1	6	6	0
	of which: SME	1	1	0	1	1	0	0	0
	Secured by mortgages on immovable property	18	18	6	24	23	8	8	0
	of which: SME	1	1	0	1	1	0	0	0
	Exposures in default	4	4	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴	0	0	0	1	0	0	0	1

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

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
INDIA	(m EUR, %)								
	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	2	2	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	125	125	16	88	88	14	14	0
	Corporates	260	204	204	288	190	178	178	0
	of which: SME	11	6	6	11	7	7	7	0
	Retail	735	583	436	734	564	423	423	0
	of which: SME	3	2	2	3	1	1	1	0
	Secured by mortgages on immovable property	1,302	1,299	493	1,193	1,192	453	453	0
	of which: SME	7	7	7	7	7	7	7	0
	Exposures in default	102	80	81	22	171	130	136	38
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
	Other exposures	0	0	0	0	0	0	0	0
	Standardised Total ⁴	0	0	0	34	0	0	0	43

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e., substitution effects).⁽²⁾ Total value adjustments and provisions per country of counterparty

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
Consolidated data	Central governments or central banks	127,535	127,567	0		132,295	132,288	1	
	Regional governments or local authorities	5,684	4,387	4		5,594	5,578	12	
	Public sector entities	1,807	1,809	45		1,250	1,250	23	
	Multilateral Development Banks	1,837	1,837	0		1,271	1,271	0	
	International Organisations	871	871	0		816	816	0	
	Institutions	8,697	8,393	317		9,204	9,007	208	
	Corporates	20,475	12,234	11,642		17,866	11,644	11,365	
	of which: SME	1,351	850	710		1,138	689	575	
	Retail	3,789	1,592	1,422		3,742	1,577	1,458	
	of which: SME	90	29	22		86	26	19	
	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	1,052	767	1,049	252	1,428	1,109	1,546	267
	Items associated with particularly high risk	221	99	148		263	124	201	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a 4Y credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		15,728	4,772	5,362	
	Equity	0	0	0		0	0	0	
	Other exposures	2,511	2,511	2,456		36	36	31	
	Standardised Total ⁴	177,866	165,893	18,339	442	186,839	173,126	21,368	457

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

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

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
GERMANY	Central governments or central banks	98,142	98,142	0		106,402	106,397	0	
	Regional governments or local authorities	5,516	4,130	4		5,451	5,445	7	
	Public sector entities	1,743	1,745	14		1,211	1,212	16	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	2,029	2,029	0		2,239	2,239	42	
	Institutions	7,509	6,838	6,454		7,042	6,507	6,380	
	Corporates	202	84	126		209	169	133	
	of which: SME	794	699	524		778	684	513	
	Retail	15	7	15		15	6	4	
	of which: SME	36	15	36		42	18	42	
	Secured by mortgages on immovable property	329	283	382	46	133	86	117	46
	of which: SME	27	265	89		176	166	62	
	Exposures in default	0	0	0		0	0	0	
	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 5Y credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		15,111	4,281	2,219	
	Equity	0	0	0		0	0	0	
	Other exposures	35	35	30		31	31	29	
	Standardised Total ⁴				71				72

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

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

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
UNITED STATES	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	14	14	6		36	36	7	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2,183	2,003	61		1,909	1,718	45	
	Corporates	3,855	1,397	1,348		2,147	1,208	1,166	
	of which: SME	36	32	27		38	31	23	
	Retail	0	0	0		0	0	0	
	of which: SME	63	63	25		75	75	33	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a 5Y credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		208	173	1,387	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ⁴				1				2

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

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

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
ITALY	Central governments or central banks	5,144	5,143	0		3,708	3,707	1	
	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	40	39	39		5	1	1	
	Corporates	953	479	465		592	609	598	
	of which: SME	288	138	124		167	80	60	
	Retail	1,592	447	263		1,642	503	303	
	of which: SME	92	2	2		25	2	2	
	Secured by mortgages on immovable property	317	316	112		337	336	119	
	of which: SME	10	10	3		10	10	3	
	Exposures in default	209	75	98	132	258	124	168	132
	Items associated with particularly high risk	220	91	137		215	89	134	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a 5Y credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		6	6	17	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ⁴				268				270

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

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

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
UNITED KINGDOM	Central governments or central banks	6,742	6,742	0		7,204	7,203	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	1	1	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2,131	2,149	45		1,968	1,970	42	
	Corporates	447	278	276		453	224	224	
	of which: SME	181	181	181		1	1	1	
	Retail	3	3	2		3	3	2	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	2	2	2		5	5	2	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1	1	1	0	67	67	100	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a 5Y credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		102	93	90	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ⁴				1				1

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

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

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
SPAIN	(in EUR, %)								
	Central governments or central banks	3,460	3,460	0		3,175	3,177	0	
	Regional governments or local authorities	137	125	0		112	100	0	
	Public sector entities	1	1	0		1	1	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	53	53	2		77	75	4	
	Corporates	234	127	138		228	132	132	
	of which: SME	1	1	0		0	0	0	
	Retail	58	44	33		58	46	34	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	75	75	27		74	74	26	
	Excesses in default	0	0	0	1	0	0	0	1
	Items associated with particularly high risk	7	6	9		43	43	64	
	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	7	25	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ⁴				4				3

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

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

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
SWITZERLAND	(in EUR, %)								
	Central governments or central banks	0	0	0		0	0	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	6	6	2		6	7	3	
	Corporates	139	29	29		61	43	43	
	of which: SME	4	4	1		4	1	1	
	Retail	4	4	1		4	1	1	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	38	38	38	1	38	38	38	1
	Excesses in default	0	0	0		0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ⁴				4				1

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

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

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
LUXEMBOURG	(in EUR, %)								
	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	26	26	27		27	27	7	
	Corporates	1,358	283	286		1,280	246	248	
	of which: SME	1	1	1		1	1	1	
	Retail	229	127	91		242	124	93	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	1,129	1,058	366		1,196	1,103	389	
	Excesses in default	90	96	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	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		19	19	14	
	Equity	0	0	0		0	0	0	
	Other exposures	2,463	2,463	2,463		0	0	0	
	Standardised Total ⁴				2				2

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

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

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
NETHERLANDS	(in EUR, %)								
	Central governments or central banks	630	680	0		637	648	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	463		849	503	466	
	of which: SME	528	210	169		474	197	160	
	Retail	16	31	24		25	25	18	
	Secured by mortgages on immovable property	45	19	14		40	16	12	
	of which: SME	172	172	73		157	157	66	
	Excesses in default	153	153	64		141	141	58	
	Items associated with particularly high risk	53	25	27	20	61	38	46	22
	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		6	2	2	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ⁴				32				28

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

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

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
FRANCE	(in EUR, %)								
	Central governments or central banks	3,056	3,053	0		3,385	3,385	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	34	34	0		33	33	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1,606	1,808	33		2,366	2,367	48	
	Corporates	19	19	9		86	16	55	
	of which: SME	0	0	0		20	10	8	
	Retail	0	0	0		0	0	0	
	Secured by mortgages on immovable property	25	24	8		41	40	17	
	of which: SME	1	1	1		1	1	1	
	Excesses in default	0	0	0	0	2	2	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		128	30	12	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ⁴				1				1

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

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

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
INDIA	(in EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	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	189		316	197	189	
	of which: SME	24	18	15		24	18	15	
	Retail	794	616	662		713	561	621	
	of which: SME	2	1	1		2	1	1	
	Secured by mortgages on immovable property	1,247	1,246	473		1,237	1,236	469	
	of which: SME	0	0	0		0	0	0	
	Excesses in default	172	130	136	38	182	138	143	39
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ⁴				48				47

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

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

2021 EU-wide Transparency Exercise

Credit Risk - IRB Approach

DEUTSCHE BANK AKTIENGESELLSCHAFT

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
	(in EUR, %)	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions
				Of which: defaulted	Of which: defaulted				Of which: defaulted	Of which: defaulted	
Consolidated data	Central banks and central governments	115,366	209	115,366	17,179	12	115,483	217	116,503	18,099	2
	Institutions	40,045	1,826	40,433	7,238	236	42,521	1,800	43,074	6,871	238
	Corporates	459,844	15,039	311,439	101,395	2,900	450,728	16,320	301,641	99,391	5,178
	Corporates - Of Which: Specialised Lending	46,798	2,765	43,385	16,470	463	44,814	3,344	41,817	9,717	455
	Corporates - Of Which: SME	26,967	602	15,485	7,630	183	27,818	626	19,870	2,348	150
	Retail	245,242	4,412	227,113	58,873	1,209	246,874	4,034	227,386	50,325	1,093
	Retail - Secured on real estate property	178,918	1,720	176,678	36,468	705	180,763	1,600	178,594	36,617	650
	Retail - Secured on real estate property - Of Which: SME	9,324	189	8,774	929	37	9,362	99	8,715	910	39
	Retail - Secured on real estate property - Of Which: non-SME	169,594	1,532	167,904	25,529	668	171,401	1,502	169,879	25,707	620
	Retail - Qualifying Revolving	16,008	73	11,508	1,187	55	15,875	75	11,390	1,121	43
	Retail - Other Retail - Of Which: SME	50,316	2,688	38,027	16,227	448	44,296	2,339	37,412	16,386	461
	Retail - Other Retail - Of Which: non-SME	13,415	272	5,729	1,701	63	9,601	264	4,937	1,345	58
	Equity	26,902	2,247	13,139	17,526	386	24,495	2,095	12,470	17,342	342
Other non credit-obligation assets		3,165	0	3,165	8,559	0	3,419	0	3,419	9,668	0
IRB Total ²					192,479					192,372	

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

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

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
	(in EUR, %)	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions
				Of which: defaulted	Of which: defaulted				Of which: defaulted	Of which: defaulted	
GERMANY	Central banks and central governments	4,529	0	4,529	11,205	0	4,728	0	4,709	11,761	0
	Institutions	3,171	0	2,985	594	0	2,372	38	2,320	396	20
	Corporates	96,442	1,440	54,067	21,931	335	795	94,017	1,349	51,096	21,088
	Corporates - Of Which: Specialised Lending	3,369	109	3,057	1,319	1	45	2,868	95	2,703	1,260
	Corporates - Of Which: SME	14,378	156	9,837	3,287	39	99	14,793	217	10,072	3,428
	Retail	213,103	2,325	198,003	46,692	628	208,551	2,114	198,131	46,183	993
	Retail - Secured on real estate property	163,114	1,221	161,267	28,460	542	1525	104,022	1,096	162,122	28,310
	Retail - Secured on real estate property - Of Which: SME	8,769	43	8,461	882	21	8,717	39	8,140	895	18
	Retail - Secured on real estate property - Of Which: non-SME	154,345	1,279	152,806	27,604	519	143,835	1,057	153,882	27,502	480
	Retail - Qualifying Revolving	15,844	71	11,385	1,153	54	69	15,800	71	11,252	1,096
	Retail - Other Retail	34,222	933	23,641	11,070	84	927	29,838	946	24,757	10,747
	Retail - Other Retail - Of Which: SME	8,656	54	3,393	662	11	40	5,962	43	3,009	547
	Retail - Other Retail - Of Which: non-SME	25,566	879	23,248	10,407	73	887	23,876	903	21,748	10,200
Equity		834	0	834	2,686	0	0	1,046	0	1,485	0
Other non credit-obligation assets											
IRB Total											

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

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
	(in EUR, %)	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions
				Of which: defaulted	Of which: defaulted				Of which: defaulted	Of which: defaulted	
UNITED STATES	Central banks and central governments	75,840	0	76,623	211	0	77,380	0	77,854	153	0
	Institutions	10,462	1,463	11,227	1,026	208	2	9,710	1,597	10,389	888
	Corporates	138,823	2,835	108,538	14,277	451	140,225	4,221	99,814	6,329	383
	Corporates - Of Which: Specialised Lending	24,064	495	22,394	4,374	83	127	22,223	816	20,714	3,460
	Corporates - Of Which: SME	1,556	25	1,464	656	8	9	2,662	9	2,957	26
	Retail	463	1	190	32	0	0	166	2	271	42
	Retail - Secured on real estate property	38	1	38	9	0	0	56	1	56	12
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0
	Retail - Secured on real estate property - Of Which: non-SME	38	1	38	9	0	0	55	1	55	12
	Retail - Qualifying Revolving	5	0	5	0	0	7	0	1	0	0
	Retail - Other Retail	410	0	148	23	0	0	103	0	210	30
	Retail - Other Retail - Of Which: SME	8,762	0	15	12	0	0	17	0	17	5
	Retail - Other Retail - Of Which: non-SME	7	0	93	12	0	7	0	193	26	0
Equity		741	0	741	1,819	0	0	750	0	750	1,764
Other non credit-obligation assets											
IRB Total											

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

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
	(in EUR, %)	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions
				Of which: defaulted	Of which: defaulted				Of which: defaulted	Of which: defaulted	
ITALY	Central banks and central governments	0	0	517	359	0	0	183	0	618	464
	Institutions	651	1	636	346	0	1	572	2	557	266
	Corporates	17,038	403	8,395	5,073	86	229	17,189	352	8,362	4,774
	Corporates - Of Which: Specialised Lending	1,030	127	1,029	191	22	21	933	122	932	182
	Corporates - Of Which: SME	3,449	89	2,432	1,367	23	69	3,451	80	2,401	1,305
	Retail	15,833	881	14,862	7,433	288	195	16,503	959	16,400	2,515
	Retail - Secured on real estate property	5,841	189	5,737	764	66	93	6,560	260	6,442	1,027
	Retail - Secured on real estate property - Of Which: SME	227	56	173	44	12	31	223	51	159	46
	Retail - Secured on real estate property - Of Which: non-SME	5,613	133	5,564	720	54	62	6,338	209	6,283	980
	Retail - Qualifying Revolving	67	1	51	27	1	1	59	1	46	24
	Retail - Other Retail	9,925	700	9,073	6,642	221	501	9,885	698	8,993	6,464
	Retail - Other Retail - Of Which: SME	1,669	115	1,348	587	26	106	1,835	118	1,277	471
	Retail - Other Retail - Of Which: non-SME	8,255	585	7,725	6,055	195	395	8,250	580	7,716	5,993
Equity		118	0	118	358	0	0	125	0	125	381
Other non credit-obligation assets											
IRB Total											

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

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
	(in EUR, %)	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions
				Of which: defaulted	Of which: defaulted				Of which: defaulted	Of which: defaulted	
UNITED KINGDOM	Central banks and central governments	0	0	428	0	0	0	0	424	0	0
	Institutions	2,245	148	3,753	367	18	1	2,676	148	4,429	418
	Corporates	19,580	805	14,696	3,862	129	140	21,774	798	14,859	4,491
	Corporates - Of Which: Specialised Lending	830	3	794	240	2	9	606	50	569	165
	Corporates - Of Which: SME	621	0	590	200	0	1	606	0	538	174
	Retail	531	229	382	63	31	37	203	36	148	5
	Retail - Secured on real estate property	100	2	100	23	1	2	81	3	81	15
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0
	Retail - Secured on real estate property - Of Which: non-SME	99	2	99	23	1	2	80	3	80	14
	Retail - Qualifying Revolving	4	0	3	0	0	0	6	0	4	0
	Retail - Other Retail	427	226	279	40	29	36	115	24	63	11
	Retail - Other Retail - Of Which: SME	166	0	23	5	0	0	58	0	8	2
	Retail - Other Retail - Of Which: non-SME	261	226	256	34	29	36	59	24	55	9
Equity		241	0	241	711	0	0	242	0	242	810
Other non credit-obligation assets											
IRB Total											

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

2021 EU-wide Transparency Exercise

Credit Risk - IRB Approach

DEUTSCHE BANK AKTIENGESellschaft

		IRB Approach											
		As of 30/09/2020						As of 31/12/2020					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted		Of which: defaulted				Of which: defaulted		Of which: defaulted			
SPAIN	(m EUR, %)												
	Central banks and central governments	6	4	1,170	588	1	2	3	3	1,304	593	0	2
	Institutions	686	0	615	145	0	0	1,246	0	1,192	284	0	0
	Corporates	14,139	2,999	9,590	4,899	453	1,531	14,484	2,325	9,303	4,972	398	1,402
	Corporates - Of Which: Specialised Lending	1,461	543	1,290	347	267	1,280	1,380	563	1,276	336	91	256
	Corporates - Of Which: SME	1,469	75	818	681	31	53	1,401	80	718	707	30	53
	Retail	10,968	723	9,887	2,064	151	490	10,653	644	9,663	5,026	122	491
	Retail - Secured on real estate property	7,181	187	7,186	865	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
	Retail - Secured on real estate property - Of Which: non-SME	7,083	157	7,095	780	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	486	2,571	1,162	70	411
	Retail - Other Retail - Of Which: SME	1,528	102	720	383	23	88	1,274	103	546	295	21	92
	Retail - Other Retail - Of Which: non-SME	2,256	455	2,058	876	63	330	2,206	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												

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

		IRB Approach											
		As of 30/09/2020						As of 31/12/2020					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted		Of which: defaulted				Of which: defaulted		Of which: defaulted			
SWITZERLAND	(m EUR, %)												
	Central banks and central governments	2,020	0	2,004	0	0	0	3,675	0	3,660	0	0	0
	Institutions	2,586	0	2,550	195	0	0	3,704	0	3,679	222	0	0
	Corporates	15,827	1,186	12,150	210	218	28	15,082	1,103	10,821	2,299	199	17
	Corporates - Of Which: Specialised Lending	109	0	109	20	0	0	108	0	108	14	0	0
	Corporates - Of Which: SME	81	0	77	18	0	0	79	0	37	16	0	0
	Retail	299	1	186	31	1	1	265	4	228	41	1	3
	Retail - Secured on real estate property	147	1	143	24	1	1	187	2	184	32	1	1
	Retail - Secured on real estate property - Of Which: SME	5	0	5	0	0	0	4	0	4	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	142	1	139	24	1	1	183	2	180	32	1	1
	Retail - Qualifying Revolving	11	0	7	0	0	0	14	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	15	4	0	0	5	1	1	0	0	0
	Retail - Other Retail - Of Which: non-SME	28	0	19	3	0	0	33	2	25	6	0	1
	Equity	61	0	61	115	0	0	61	0	61	116	0	0
	Other non credit-obligation assets												
	IRB Total												

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

		IRB Approach											
		As of 30/09/2020						As of 31/12/2020					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted		Of which: defaulted				Of which: defaulted		Of which: defaulted			
LUXEMBOURG	(m EUR, %)												
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	463	0	393	121	0	0	566	0	475	126	0	0
	Corporates	14,693	452	12,652	1,429	61	28	13,422	428	11,620	2,159	28	25
	Corporates - Of Which: Specialised Lending	3,217	27	3,108	756	4	6	4,258	27	4,136	323	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	352	41	0	1
	Retail - Secured on real estate property	32	0	31	5	0	0	61	1	60	17	0	0
	Retail - Secured on real estate property - Of Which: SME	8	0	8	1	0	0	8	0	8	1	0	0
	Retail - Secured on real estate property - Of Which: non-SME	24	0	23	4	0	0	53	1	52	16	0	0
	Retail - Qualifying Revolving	6	0	9	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												

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

		IRB Approach											
		As of 30/09/2020						As of 31/12/2020					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted		Of which: defaulted				Of which: defaulted		Of which: defaulted			
NETHERLANDS	(m EUR, %)												
	Central banks and central governments	47	0	120	5	0	0	1,463	0	1,518	5	0	0
	Institutions	963	0	881	204	0	0	830	0	724	186	0	0
	Corporates	21,700	413	13,686	5,332	81	152	21,278	367	13,663	5,229	61	144
	Corporates - Of Which: Specialised Lending	1,644	52	1,612	382	0	16	1,655	36	1,623	299	0	16
	Corporates - Of Which: SME	681	59	467	124	11	28	707	62	498	154	11	26
	Retail	146	0	89	15	0	0	128	2	104	1	1	1
	Retail - Secured on real estate property	69	0	67	10	0	0	89	1	88	14	1	0
	Retail - Secured on real estate property - Of Which: SME	2	0	2	0	0	0	2	0	2	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	67	0	65	9	0	0	87	1	86	14	1	0
	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	8	2	0	0
	Equity	1	0	1	2	0	0	1	0	1	2	0	0
	Other non credit-obligation assets												
	IRB Total												

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

		IRB Approach											
		As of 30/09/2020						As of 31/12/2020					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted		Of which: defaulted				Of which: defaulted		Of which: defaulted			
FRANCE	(m EUR, %)												
	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	8,828	2,410	17	32	11,712	64	6,820	2,606	26	29
	Corporates - Of Which: Specialised Lending	1,359	0	1,380	446	0	8	1,381	0	1,406	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
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	45	2	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	313	0	91	15	0	0	122	3	71	12	0	2
	Retail - Other Retail - Of Which: SME	233	0	31	5	0	0	50	0	11	7	0	1
	Retail - Other Retail - Of Which: non-SME	78	0	58	6	0	0	72	3	60	9	0	2
	Equity	2	0	2	5	0	0	2	0	2	5	0	0
	Other non credit-obligation assets												
	IRB Total												

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

|--|--|

[illegible]

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

IRB Approach									
As of 31/03/2021					As of 30/06/2021				
Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions		
Of which: off-balance			Of which: off-balance		Of which: off-balance		Of which: off-balance		
4,710	0	6,738	11,738	0	4,531	0	6,692	11,338	
2,606	39	2,542	506	23	1	2,282	40	2,235	
94,750	1,874	93,876	21,003	379	852	1,874	1,874	59,873	
2,884	89	2,795	1,158	0	41	2,812	84	2,728	
11,199	230	10,969	5,180	24	154	10,800	240	11,113	
212,617	2,155	209,500	40,724	572	1,116	213,186	2,241	203,948	
166,880	1,137	164,775	29,955	460	478	169,377	1,098	167,279	
8,647	0	8,635	819	0	8	8,635	0	8,635	
158,233	1,103	156,720	28,116	474	459	160,724	1,088	158,958	
15,501	0	15,501	1,215	0	15	15,486	0	15,471	
30,170	939	29,637	10,715	51	962	30,344	1,059	29,285	
6,137	45	6,099	540	3	34	6,056	42	5,994	
14,133	0	14,148	10,175	0	14	14,138	0	14,124	
951	0	951	3,037	0	0	1,123	0	907	

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

IRB Approach									
As of 31/03/2021					As of 30/06/2021				
Original Exposure ^a	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions		
Of which: off-balance		Of which: off-balance		Of which: off-balance		Of which: off-balance			
76,923	0	77,920	96	0	90,723	0	91,487		
10,377	1,863	11,176	193	208	1	8,569	1,647		
146,390	3,056	149,324	764	235	1	158,325	3,076		
22,470	820	20,649	3,573	150	75	22,157	891		
3,023	34	2,157	549	27	7	3,183	45		
186	2	188	13	1	1	189	1		
55	1	55	11	1	0	46	1		
1	0	1	0	0	0	0	0		
54	1	54	11	1	0	45	1		
7	0	5	0	0	0	7	0		
123	0	128	41	0	0	117	0		
116	0	19	5	0	0	108	0		
7	0	309	36	0	0	188	188		
779	0	779	1,904	0	0	3,304	0		
						1,238	3,236		
						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).

IRB Approach									
As of 31/03/2021					As of 30/06/2021				
Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions		
Of which:	Of which:	Of which:	Of which:	Of which:	Of which:	Of which:	Of which:		
189	0	1,991	378	0	0	149	0	2,176	304
795	1			1	986	63	986	328	38
17,866	378	1,929	5,032	124	0	18,603	329	6,911	5,200
930	125	928	183	12	21	896	123	894	166
3,605	119	1,960	1,302	98	65	3,864	116	2,033	1,262
16,243	725	14,898	7,356	248	608	16,019	706	14,646	7,230
6,333	254	6,221	937	6	154	6,114	243	6,010	912
6	0	6	67	1	6	150	6	150	32
6,129	209	6,072	930	57	122	5,907	193	5,856	885
63	1	50	26	1	63	1	49	25	1
9,847	470	8,624	6,351	284	9,943	462	8,587	6,332	182
1,959	119	1,289	696	27	107	2,016	120	1,290	63
7,889	470	7,230	5,966	127	7,827	341	7,487	5,620	208
120	0	120	369	0	0	120	0	154	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 effect).

IRB Approach												
As of 31/03/2021						As of 30/06/2021						
Original Exposure ^a		Exposure Value ^b	Risk exposure amount		Value adjustments ^c	Original Exposure ^a		Exposure Value ^b	Risk exposure amount		Value adjustments ^c	
	Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions	
0	0	535	0	0	0	0	0	953	0	0	0	
1,284	156	2,717	274	19	0	2,469	155	3,794	424	19	0	
23,744	873	24,264	5,583	225	163	22,356	794	15,581	6,379	136	7	
618	52	582	171	22	6	1,908	50	790	271	22	6	
700	8	691	193	7	5	684	8	591	248	7	3	
209	37	149	25	6	20	22	37	167	26	8	35	
82	3	82	14	1	2	77	2	77	13	1	1	
1	0	1	0	0	0	1	0	1	0	0	0	
81	3	81	14	1	2	77	2	77	13	1	1	
5	0	4	0	0	0	5	0	4	0	0	0	
122	33	83	11	4	38	139	14	8	0	0	9	
66	0	9	3	0	0	64	0	9	2	0	0	
64	18	5	8	4	5	14	18	77	17	14	14	
253	0	253	843	0	0	371	0	220	744	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).

IRB Approach												
As of 31/03/2021												
As of 30/06/2021												
Original Exposure ¹												
Exposure Value ²												
Risk exposure amount												
Value adjustments and provisions												
Original Exposure ¹												
Exposure Value ²												
Risk exposure amount												
Value adjustments and provisions												
(in EUR, %)												
Central banks and central governments												
Institutions												
Corporates												
Corporates - Of Which: Specialised Lending												
Corporates - Of Which: SME												
Retail												
Retail - Secured on real estate property												
Retail - Secured on real estate property - Of Which: SME												
Retail - Qualifying Revolving												
Retail - Other Retail												
Retail - Other Retail - Of Which: SME												
Retail - Other Retail - Of Which: non-SME												
Equity												
Other non credit-obligation assets												
IRB Total												

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

IRB Approach												
As of 31/03/2021												
As of 30/06/2021												
Original Exposure ¹												
Exposure Value ²												
Risk exposure amount												
Value adjustments and provisions												
Original Exposure ¹												
Exposure Value ²												
Risk exposure amount												
Value adjustments and provisions												
(in EUR, %)												
Central banks and central governments												
Institutions												
Corporates												
Corporates - Of Which: Specialised Lending												
Corporates - Of Which: SME												
Retail												
Retail - Secured on real estate property												
Retail - Secured on real estate property - Of Which: SME												
Retail - Qualifying Revolving												
Retail - Other Retail												
Retail - Other Retail - Of Which: SME												
Retail - Other Retail - Of Which: non-SME												
Equity												
Other non credit-obligation assets												
IRB Total												

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

IRB Approach												
As of 31/03/2021												
As of 30/06/2021												
Original Exposure ¹												
Exposure Value ²												
Risk exposure amount												
Value adjustments and provisions												
Original Exposure ¹												
Exposure Value ²												
Risk exposure amount												
Value adjustments and provisions												
(in EUR, %)												
Central banks and central governments												
Institutions												
Corporates												
Corporates - Of Which: Specialised Lending												
Corporates - Of Which: SME												
Retail												
Retail - Secured on real estate property												
Retail - Secured on real estate property - Of Which: SME												
Retail - Qualifying Revolving												
Retail - Other Retail												
Retail - Other Retail - Of Which: SME												
Retail - Other Retail - Of Which: non-SME												
Equity												
Other non credit-obligation assets												
IRB Total												

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

		IRB Approach															
		As of 31/03/2021						As of 30/06/2021									
		Original Exposure ¹		Exposure Value ²		Risk exposure amount		Value adjustments and provisions		Original Exposure ¹		Exposure Value ²		Risk exposure amount		Value adjustments and provisions	
			Of which: off-balance		Of which: off-balance		Of which: off-balance		Of which: off-balance		Of which: off-balance		Of which: off-balance		Of which: off-balance		Of which: off-balance
(in EUR, %)																	
NETHERLANDS	Central banks and central governments	48	0	155	5	5	0	0	49	0	152	5	0	0	0	0	
	Institutions	972	0	813	192	0	0	0	1,109	0	900	201	0	0	0	0	
	Corporates	18,794	480	11,856	4,943	79	145	145	18,630	439	12,363	5,705	120	134	0	0	
	Corporates - Of Which: Specialised lending	1,737	38	1,686	311	0	24	1,765	42	1,742	298	18	24	24	0	0	
	Corporates - Of Which: SME	636	47	387	113	9	9	24	585	42	417	153	18	24	0	0	
	Retail	129	1	104	18	1	1	129	1	103	18	1	0	0	0	0	
	Retail - Secured on real estate property	89	1	87	13	0	0	88	1	87	13	1	0	0	0	0	
	Retail - Secured on real estate property - Of Which: SME	2	0	2	0	0	0	2	0	2	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: non-SME	86	1	85	13	0	0	86	1	84	13	0	0	0	0	0	
	Retail - Qualifying Revolving	35	0	33	5	0	0	32	0	33	4	0	0	0	0	0	
	Retail - Other Retail	27	0	23	5	0	0	23	0	23	5	2	0	0	0	0	
	Retail - Other Retail - Of Which: SME	6	0	7	3	0	0	10	0	7	3	3	0	0	0	0	
	Retail - Other Retail - Of Which: non-SME	1	0	1	2	0	0	13	0	24	68	0	0	0	0	0	
	Equity																
	Other non credit-obligation assets																
IRB-Tight																	

		As of 31/12/2020													Risk weighted exposure amount	
		Direct exposures														
		On balance sheet						Derivatives				Off balance sheet				
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures				
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions			
(mln EUR)																
[0 - 3M]	Austria	1	1	0	0	0	1	0	0	0	0	0	0	0		
[3M - 1Y]		1	1	0	0	0	0	42	815	42	1,318	0	0			
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y]		195	191	52	0	116	27	42	417	18	558	0	0			
[3Y - 5Y]		508	375	182	0	326	0	6	50	8	63	0	0			
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[10Y - more]		2,403	2,027	563	0	1,745	94	69	210	165	605	0	0			
Total		3,108	2,595	797	0	2,187	122	159	1,492	231	2,544	0	0	10		
[0 - 3M]	Belgium	46	46	20	0	0	1	0	0	0	0	3	0			
[3M - 1Y]		25	25	0	0	0	0	0	0	0	0	0	0			
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y]		117	116	77	0	40	0	0	0	35	0	0	0			
[3Y - 5Y]		13	8	0	0	5	0	28	4	0	0	0	0			
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[10Y - more]		2,936	2,006	1,379	0	1,551	25	50	8	25	0	0	0			
Total		3,138	2,193	1,509	0	1,556	42	52	54	44	25	3	0	8		
[0 - 3M]	Bulgaria	0	0	0	0	0	0	0	0	0	0	0	0			
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[10Y - more]		0	0	0	0	0	0	0	0	0	0	0	0			
Total		0	0	0	0	0	0	0	0	0	0	0	0	0		
[0 - 3M]	Cyprus	0	0	0	0	0	0	0	0	0	0	0	0			
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y]		11	11	11	0	0	0	0	0	0	0	0	0			
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[10Y - more]		7	0	7	0	0	0	0	0	0	0	0	0			
Total		18	11	18	0	0	0	0	0	0	0	0	0	0		
[0 - 3M]	Czech Republic	1	1	0	0	0	1	1	115	8	0	191	0			
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[10Y - more]		0	0	0	0	0	0	0	0	0	0	0	0			
Total		1	1	0	0	0	1	1	115	8	191	0	0	0		
[0 - 3M]	Denmark	0	0	0	0	0	0	0	0	0	0	0	0			
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y]		0	0	0	0	0	0	2	101	0	0	0	0			
[3Y - 5Y]		1	1	1	0	0	0	0	0	0	4	0	0			
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[10Y - more]		11	11	2	0	0	0	3	41	19	327	0	0			
Total		12	12	3	0	0	0	5	142	19	331	0	0	1		
[0 - 3M]	Estonia															
[3M - 1Y]																
[1Y - 2Y]																
[2Y - 3Y]																
[3Y - 5Y]																
[5Y - 10Y]																
[10Y - more]																

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

DEUTSCHE BANK AKTIENGESellschaft

As of 31/12/2020

		As of 31/12/2020													
		Direct exposures													Risk weighted exposure amount
		On balance sheet							Derivatives				Off balance sheet		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Derivatives with positive fair value		Derivatives with negative fair-value		Off-balance sheet exposures			
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions		
I 0 - 3M f	Finland	0	0	0	0	0	0	18	545	0	0	0	0	0	
I 3M - 1Y f		1	1	0	0	0	0	10	350	0	0	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		30	0	1	0	28	0	4	115	179	5,000	0	0	0	
I 3Y - 5Y f		161	161	54	0	107	0	113	1,235	0	0	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		1,101	956	285	0	595	221	19	100	191	1,000	0	0	0	
Total		1,292	1,117	341	0	730	221	164	2,345	369	6,000	0	0	0	
I 0 - 3M f	France	605	596	493	0	0	0	19	797	2	129	0	0	0	
I 3M - 1Y f		555	541	494	0	35	0	45	1,315	35	803	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		513	149	288	0	225	0	92	1,058	59	414	0	0	0	
I 3Y - 5Y f		1,771	1,266	1,045	0	715	0	34	171	94	549	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		8,133	6,304	4,201	0	3,783	117	158	1,223	20	444	0	0	0	
Total		11,576	8,856	6,521	0	4,758	117	348	4,564	209	2,340	1	0	12	
I 0 - 3M f	Germany	2,600	2,229	42	0	0	2,559	24	1,028	386	342	1,329	0	0	
I 3M - 1Y f		1,648	1,124	887	0	28	698	20	857	95	4,916	21	0	0	
I 1Y - 2Y f		7	7	0	0	0	7	0	4	0	5	0	0	0	
I 2Y - 3Y f		5,904	5,492	155	0	4,245	1,475	77	989	28	1,622	1	0	0	
I 3Y - 5Y f		1,925	1,284	203	0	1,390	331	68	519	57	855	1	0	0	
I 5Y - 10Y f		4	4	0	0	4	0	0	0	1	34	0	0	0	
I 10Y - more		5,660	3,847	2,252	0	2,803	500	7,369	13,237	789	4,494	200	0	0	
Total		17,747	13,987	3,539	0	8,467	5,674	7,559	16,633	1,355	12,262	1,558	0	51	
I 0 - 3M f	Croatia	17	17	17	0	0	0	0	0	0	0	0	0	0	
I 3M - 1Y f		0	0	0	0	0	0	0	0	47	399	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	12	327	0	0	
I 3Y - 5Y f		0	0	0	0	0	0	0	0	39	409	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		5	5	5	0	0	0	0	0	0	0	0	0	0	
Total		22	22	22	0	0	0	0	0	99	1,134	0	0	28	
I 0 - 3M f	Greece	86	86	86	0	0	0	0	0	0	0	0	0	0	
I 3M - 1Y f		316	316	316	0	0	0	0	0	0	0	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		8	8	8	0	0	0	24	250	0	0	0	0	0	
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		77	28	77	0	0	0	591	7,250	0	0	0	0	0	
Total		487	438	487	0	0	0	616	7,500	0	0	0	0	0	
I 0 - 3M f	Hungary	19	19	0	0	19	0	0	0	0	0	0	0	0	
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		51	50	51	0	0	0	0	0	0	0	0	0	0	
I 3Y - 5Y f		3	3	3	0	0	0	0	0	0	0	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		49	42	11	0	0	38	0	0	0	0	0	0	0	
Total		123	116	66	0	19	38	0	0	0	0	0	0	14	
I 0 - 3M f	Ireland	0	0	0	0	0	0	2	221	0	0	0	0	0	
I 3M - 1Y f		0	0	0	0	0	0	6	272	0	0	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		68	65	68	0	0	0	0	0	0	0	0	0	0	
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		443	159	311	0	132	0	0	0	0	0	0	0	0	
Total		511	225	379	0	132	0	8	493	0	0	0	0	1	
I 0 - 3M f	Italy	633	502	383	0	250	0	0	0	0	0	0	0	0	
I 3M - 1Y f		2,882	2,615	1,728	0	1,154	0	25	545	0	0	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		1,124	933	92	0	93	99	326	6,846	0	0	0	0	0	
I 3Y - 5Y f		586	476	585	0	0	0	17	28	0	0	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		2,068	475	2,064	0	0	3	1,345	8,375	252	1,185	0	0	468	
Total		7,292	4,069	5,692	0	1,496	103	1,713	15,794	252	1,185	0	0	0	
I 0 - 3M f	Latvia	0	0	0	0	0	0	0	0	0	0	0	0	0	
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		0	0	0	0	0	0	6	138	0	0	0	0	0	
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		0	0	0	0	0	0	109	225	0	0	0	0	0	
Total		0	0	0	0	0	0	115	363	0	0	0	0	44	

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

DEUTSCHE BANK AKTIENGESellschaft

As of 31/12/2020

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

		As of 31/12/2020													Risk weighted exposure amount	
		Direct exposures														
(mln EUR)		On balance sheet						Derivatives				Off balance sheet				
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)					Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures				
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions			
[0 - 3M]	Spain	1,712	1,682	135	0	1,576	0	0	0	3	85	1	0			
[3M - 1Y]		1,538	1,534	311	0	1,206	21	0	0	1	25	0	0			
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y]		667	511	238	0	304	124	0	0	0	0	0	0			
[3Y - 5Y]		301	4	297	0	0	0	2	0	0	0	0	0			
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[10Y - more]		1,713	687	1,688	0	0	0	25	1	14	0	0	0	0		
Total		5,930	4,418	2,669	0	3,087	172	1	14	4	110	1	0	598		
[0 - 3M]	Sweden	0	0	0	0	0	0	9	113	10	432	0	0			
[3M - 1Y]		0	0	0	0	0	0	0	0	2	164	0	0			
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y]		26	26	1	0	26	0	59	0	3	0	56	0	0		
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	161	0		
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	0		
[10Y - more]		1	1	1	0	0	0	0	0	4	35	0	0	0		
Total		27	27	1	0	26	0	68	521	20	687	161	0	18		
[0 - 3M]	United Kingdom	619	10	8	0	0	612	0	0	0	45	0	0			
[3M - 1Y]		0	0	0	0	0	0	3	33	0	69	0	0			
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y]		588	583	225	0	35	0	98	0	18	223	0	0			
[3Y - 5Y]		662	307	12	0	0	2	7	112	7	0	0	0			
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[10Y - more]		-4,034	2,338	3,194	0	765	765	0	14	81	3	17	0	0	3	
Total		5,903	3,338	3,519	0	765	646	25	230	29	466	0	0			
[0 - 3M]	Iceland	0	0	0	0	0	0	0	0	0	0	0	0			
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[10Y - more]		0	0	0	0	0	0	0	0	0	0	0	0			
Total		0	0	0	0	0	0	0	0	0	0	0	0			
[0 - 3M]	Liechtenstein	0	0	0	0	0	0	0	0	0	0	0	0			
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[10Y - more]		0	0	0	0	0	0	0	0	0	0	0	0			
Total		0	0	0	0	0	0	0	0	0	0	0	0			
[0 - 3M]	Norway	0	0	0	0	0	0	0	0	0	0	0	0			
[3M - 1Y]		3	3	3	0	0	0	0	0	0	0	0	0			
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y]		3	3	3	0	0	0	0	0	0	0	0	0			
[3Y - 5Y]		11	11	11	0	0	0	0	0	0	0	0	0			
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[10Y - more]		14	13	14	0	0	0	0	0	0	0	0	0			
Total		31	30	31	0	0	0	0	0	0	0	0	0			
[0 - 3M]	Australia	0	0	0	0	0	0	0	13	0	2	0	0			
[3M - 1Y]		127	115	127	0	0	0	0	0	0	0	0	0			
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y]		133	133	0	0	0	4	49	0	0	0	0	0			
[3Y - 5Y]		404	338	276	0	129	0	5	0	5	32	102	0			
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[10Y - more]		1,357	974	788	0	562	6	0	0	3	16	0	0			
Total		2,021	1,544	1,323	0	691	6	4	62	8	49	102	0	85		
[0 - 3M]	Canada	0	0	0	0	0	0	0	0	0	0	0	0			
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y]		1	1	1	0	0	0	0	0	0	0	0	0			
[3Y - 5Y]		52	52	35	0	17	0	0	0	0	0	0	0			
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[10Y - more]		285	276	159	0	126	0	0	0	0	13	64	41	0	38	
Total		339	329	195	0	143	0	0	0	0	0	0	0			
[0 - 3M]	Hong Kong	0	0	0	0	0	0	0	0	0	0	0	0			
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y]		1	1	1	0	0	0	0	0	0	0	0	0			
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0			
[10Y - more]		0	0	0	0	0	0	0	0	0	0	0	0			
Total		1	1	1	0	0	0	0	0	0	0	0	0			

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

DEUTSCHE BANK AKTIENGESELLSCHAFT

As of 31/12/2020

		As of 31/12/2020													Risk weighted exposure amount	
		Direct exposures														
		On balance sheet						Derivatives				Off balance sheet				
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures				
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions			
I 0 - 3M f	Japan	117	19	18	0	0	99	0	0	2	158	0	0	0		
I 3M - 1Y f		103	103	103	0	0	0	0	0	0	0	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		553	403	553	0	0	0	0	0	0	0	0	0	0	0	
I 3Y - 5Y f		47	0	47	0	0	0	10	158	9	18	32	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		1,789	281	1,789	0	0	0	2	563	0	0	0	0	0		
Total		2,608	897	2,509	0	0	99	13	661	2	158	0	0	0		
I 0 - 3M f	U.S.	2,629	1,457	242	0	392	1,298	28	809	1	89	0	0	0		
I 3M - 1Y f		2,964	1,638	1,048	0	1,851	65	0	12	2	41	0	0	0		
I 1Y - 2Y f		415	270	0	0	415	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		7,399	6,964	1,314	0	992	3,818	7	900	20	79	13	0	0	0	
I 3Y - 5Y f		3,941	3,578	643	0	121	2,869	10	98	9	18	32	0	0	0	
I 5Y - 10Y f		11	11	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		13,117	10,583	7,199	0	5,566	26	3,691	214	1,370	0	0	1	269		
Total		30,477	24,502	10,456	0	9,347	8,075	452	498	5,510	247	1,556	86	0		
I 0 - 3M f	China	576	576	367	0	0	115	0	8	0	859	13	0	0		
I 3M - 1Y f		403	403	234	0	169	0	0	0	118	1,216	26	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		381	381	337	0	44	0	0	161	0	0	0	0	0	0	
I 3Y - 5Y f		142	139	94	0	48	0	0	0	0	0	1	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		718	711	718	0	0	0	0	0	0	0	0	0	0		
Total		2,220	2,209	1,751	0	260	115	0	169	0	118	2,075	40	0		
I 0 - 3M f	Switzerland	61	61	61	0	0	0	6	96	2	73	21	0	0		
I 3M - 1Y f		77	77	73	0	4	0	14	205	3	123	2	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		26	1	26	0	0	0	4	69	9	359	0	0	0	0	
I 3Y - 5Y f		15	15	15	0	0	0	0	0	0	0	0	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		108	0	108	0	0	0	21	116	0	0	0	0	0		
Total		287	153	283	0	0	0	46	487	0	14	554	0	6		
I 0 - 3M f	Other advanced economies non EEA	366	214	214	0	148	4	2	88	4	121	0	0	0		
I 3M - 1Y f		1,481	1,481	1,218	0	264	0	10	130	0	0	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		1,154	1,054	99	0	99	0	0	0	0	0	0	0	0	0	
I 3Y - 5Y f		93	91	0	0	0	0	0	0	0	0	0	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		216	90	212	0	0	3	14	41	0	0	0	0	0		
Total		3,311	3,148	2,790	0	511	7	27	259	0	4	121	0	20		
I 0 - 3M f	Other Central and eastern Europe countries non EEA	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		10	0	10	0	10	0	0	0	0	0	0	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		39	36	37	0	0	2	0	0	0	0	0	0	0	0	
I 3Y - 5Y f		89	88	46	0	0	40	346	5,518	0	0	0	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		139	117	139	0	0	0	19	245	0	0	0	0	0		
Total		277	242	222	0	10	42	364	5,764	0	0	0	0	167		
I 0 - 3M f	Middle East	3	3	0	0	0	3	0	0	0	0	0	0	0	0	
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		382	378	15	0	367	15	0	0	0	0	0	0	0	0	
I 3Y - 5Y f		7	4	7	0	0	0	0	0	0	0	0	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		473	335	165	0	0	308	0	0	0	0	391	0	0		
Total		866	721	188	0	367	311	0	0	0	0	392	0	97		
I 0 - 3M f	Latin America and the Caribbean	45	39	0	0	17	24	0	0	0	0	0	0	0	0	
I 3M - 1Y f		211	162	162	0	36	0	16	0	0	0	16	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		172	162	51	0	0	117	0	0	0	0	2	0	0	0	
I 3Y - 5Y f		110	106	71	0	0	36	0	0	0	0	1	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		755	685	561	0	0	192	0	2	42	77	95	0	201		
Total		1,292	1,204	845	0	17	406	0	0	2	42	77	95	201		

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

DEUTSCHE BANK AKTIENGESELLSCHAFT

As of 31/12/2020

Direct exposures

(mln EUR)		As of 31/12/2020														Risk weighted exposure amount
		Direct exposures												Off balance sheet		
		On balance sheet						Derivatives								
								Derivatives with positive fair value		Derivatives with negative fair value						
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Off-balance sheet exposures				
												Nominal	Provisions			
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more]	Africa	79 249 6 154 263 0 886	79 248 6 145 247 0 759	21 53 0 63 102 0 220	0 0 0 0 0 0 0	22 55 0 0 0 0 32	36 141 6 90 160 0 643	0 0 0 0 0 0 0	0 0 0 0 204 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	147 76 0 10 36 0 457	0 16 0 0 0 0 1			
Total		1,647	1,485	459	0	108	1,076	18	204	0	0	0	726	1	345	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more]		Others	2,013 2,053 69 4,985 1,995 284 7,677	1,948 1,589 69 3,409 1,377 284 5,721	588 1,117 0 1,567 1,321 284 7,133	0 0 0 0 0 0 0	551 706 0 2,343 627 1,447	669 226 0 1,043 48 0 195	0 0 0 0 0 0 11	25 141 0 0 0 0 234	0 4 0 0 1 0 11	1 38 0 12 20 91	16 0 0 12 0 0 7	0 0 0 0 0 0 0		
Total			19,077	14,397	12,077	0	5,674	2,181	12	401	17	161	35	0	2,362	

Notes and definitions

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

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

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

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

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

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

Regions:

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

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

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

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

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

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

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

[illegible]

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

DEUTSCHE BANK AKTIENGESSELLSCHAFT

As of 30/06/2021

		As of 30/06/2021															Risk weighted exposure amount
		Direct exposures															
		On balance sheet								Derivatives				Off balance sheet			
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)					Derivatives with positive fair value		Derivatives with negative fair-value		Off-balance sheet exposures					
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions				
(mln EUR)				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost										
I 0 - 3M f	Finland	0	0	0	0	0	0	3	150	0	0	0	0	0	0		
I 3M - 1Y f		4	0	4	0	0	0	2	80	0	0	0	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		11	0	11	0	0	0	8	135	167	5,000	0	0	0	0		
I 3Y - 5Y f		46	0	22	0	24	0	91	1,135	0	0	0	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		414	264	215	0	0	199	18	100	144	1,000	0	0	0	0		
Total		474	264	251	0	24	199	121	1,600	311	6,000	0	0	0	0		
I 0 - 3M f	France	465	459	465	0	0	0	23	1,427	42	2,085	0	0	0	0		
I 3M - 1Y f		404	334	378	0	0	0	23	777	55	2,207	1	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		287	45	287	0	0	0	5	227	1	93	104	0	0	0		
I 3Y - 5Y f		398	100	387	0	0	0	17	216	0	0	0	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		4,770	3,042	3,430	0	1,244	95	111	964	5	45	0	0	0	0		
Total		6,324	3,979	4,947	0	1,244	95	180	3,611	104	4,431	104	0	0	27		
I 0 - 3M f	Germany	2,826	2,797	431	0	0	4,224	11	639	64	3,358	1,291	0	0	0		
I 3M - 1Y f		2,483	2,475	518	0	1,005	960	29	553	16	1,002	19	0	0	0		
I 1Y - 2Y f		2	2	0	0	0	2	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		1,737	1,165	425	0	41	1,258	41	631	54	1,186	2	0	0	0		
I 3Y - 5Y f		444	0	200	0	0	244	68	513	11	440	0	0	0	0		
I 5Y - 10Y f		7	7	0	0	0	7	0	0	0	34	0	0	0	0		
I 10Y - more		3,879	1,287	2,363	0	1,275	241	5,396	13,546	711	4,308	229	0	0	0		
Total		11,378	7,733	3,937	0	2,309	6,936	5,545	15,881	856	10,327	1,572	0	0	44		
I 0 - 3M f	Croatia	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	759	0	0	0	0		
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total		0	0	0	0	0	0	0	0	77	759	0	0	0	5		
I 0 - 3M f	Greece	203	203	203	0	0	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		116	116	116	0	0	0	10	250	0	0	0	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		28	0	28	0	0	0	0	0	0	0	0	0	0	0		
I 3Y - 5Y f		114	114	114	0	0	0	0	0	0	0	0	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		181	90	181	0	0	383	7,250	0	0	0	0	0	0	0		
Total		642	523	642	0	0	0	393	7,500	0	0	0	0	0	0		
I 0 - 3M f	Hungary	28	28	28	0	20	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		32	32	32	0	0	0	0	0	0	0	0	0	0	0		
I 3Y - 5Y f		101	76	0	0	0	100	0	0	0	0	0	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		54	0	54	0	0	0	0	0	0	0	0	0	0	0		
Total		214	125	93	0	20	101	0	0	0	0	0	0	0	10		
I 0 - 3M f	Ireland	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		35	16	35	0	0	0	2	83	0	0	0	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		5	4	5	0	0	0	0	0	0	0	0	0	0	0		
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		931	747	439	0	492	0	0	0	0	0	0	0	0	0		
Total		971	767	479	0	492	0	2	114	0	0	0	0	0	0		
I 0 - 3M f	Italy	415	250	165	0	250	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		524	346	780	0	0	144	37	4,007	0	0	0	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		1,164	989	460	0	704	0	296	2,911	0	0	0	0	0	0		
I 3Y - 5Y f		648	341	647	0	0	1	0	0	0	0	0	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	12	25	37	0	0	0	0		
I 10Y - more		1,986	1,126	1,590	0	396	4,439	4,300	4,509	7,793	0	0	0	0	0		
Total		5,138	3,052	3,641	0	954	541	4,772	11,230	4,534	7,829	0	0	0	389		
I 0 - 3M f	Latvia	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		0	0	0	0	0	0	4	138	0	0	0	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		0	0	0	0	0	0	101	725	0	0	0	0	0	0		
Total		0	0	0	0	0	0	105	363	0	0	0	0	0	55		

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

DEUTSCHE BANK AKTIENGESELLSCHAFT

As of 30/06/2021

		As of 30/06/2021														Risk weighted exposure amount
		Direct exposures														
		On balance sheet							Derivatives				Off balance sheet			
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures				
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions			
I 0 - 3M f	Lithuania	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		1	1	0	0	0	0	0	0	18	169	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		5	4	0	0	0	5	0	0	0	0	0	0	0		
Total		6	5	2	0	0	5	0	0	18	169	0	0	0	0	
I 0 - 3M f	Luxembourg	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		385	376	302	0	82	0	0	0	0	0	0	0	0		
Total		385	377	302	0	82	0	0	0	0	0	0	0	0	0	
I 0 - 3M f	Malta															
I 3M - 1Y f																
I 1Y - 2Y f																
I 2Y - 3Y f																
I 3Y - 5Y f																
I 5Y - 10Y f																
I 10Y - more																
Total																
I 0 - 3M f	Netherlands	143	143	1	0	0	118	0	10	0	0	0	0	0		
I 3M - 1Y f		52	44	52	0	0	0	13	233	0	0	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		104	73	80	0	0	24	4	75	103	1,134	0	0	0		
I 3Y - 5Y f		59	0	14	0	0	45	24	173	23	161	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		1,991	1,556	910	0	1,081	80	225	1,535	3,147	51	0	0			
Total		2,349	1,816	1,057	0	0	1,268	122	715	1,662	4,442	51	0	0	63	
I 0 - 3M f	Poland	168	168	9	0	158	0	0	0	0	0	0	0	0		
I 3M - 1Y f		112	112	11	0	101	0	0	0	0	0	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		878	876	14	0	864	0	0	0	0	0	0	0	0		
I 3Y - 5Y f		103	73	5	0	98	0	0	0	0	0	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		582	430	120	0	462	0	0	0	0	0	0	0	0		
Total		1,843	1,659	160	0	1,683	0	0	0	0	0	0	0	0	0	
I 0 - 3M f	Portugal	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		1	1	1	0	0	0	0	0	0	0	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		40	40	0	0	0	0	20	200	0	0	0	0	0		
I 3Y - 5Y f		5	3	5	0	0	0	0	0	65	422	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		311	53	266	0	45	0	0	0	0	0	0	0	0		
Total		358	57	313	0	0	45	20	200	65	422	0	0	0	2	
I 0 - 3M f	Romania	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		1	1	0	0	0	0	0	0	0	0	0	0	0		
I 3Y - 5Y f		3	3	3	0	0	0	0	0	0	0	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		28	6	28	0	0	0	0	0	0	0	0	0	0		
Total		31	9	31	0	0	0	0	0	0	0	0	0	0	1	
I 0 - 3M f	Slovakia	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		14	14	14	0	0	0	0	0	0	0	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		2	2	2	0	0	0	13	54	0	0	0	0	0		
I 3Y - 5Y f		3	3	3	0	0	0	15	54	0	0	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		116	10	116	0	0	0	0	0	0	0	0	0	0		
Total		134	23	134	0	0	0	28	108	0	0	0	0	0	0	
I 0 - 3M f	Slovenia	0	0	0	0	0	0	0	1	300	0	0	0	0		
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 2Y - 3Y f		1	1	1	0	0	0	0	0	27	345	0	0	0		
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0		
I 10Y - more		53	16	53	0	0	0	624	1,300	108	1,300	0	0	0		
Total		54	17	54	0	0	0	624	1,300	136	1,945	0	0	0	15	

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

DEUTSCHE BANK AKTIENGESELLSCHAFT

As of 30/06/2021

(min EUR)		As of 30/06/2021														Risk weighted exposure amount
		Direct exposures														
		On balance sheet							Derivatives				Off balance sheet			
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures				
Carrying amount	Notional amount							Carrying amount	Notional amount	Nominal	Provisions					
Residual Maturity	Country / Region															
I 0 - 3M f	Spain	306	305	106	0	200	0	0	0	0	0	1	0	189		
I 3M - 1Y f		1,078	932	460	0	603	15	0	0	0	0	0	0			
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 2Y - 3Y f		233	162	134	0	0	100	0	0	0	0	0	0			
I 3Y - 5Y f		646	303	289	0	354	2	0	0	0	0	0	0			
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 10Y - more	1,812	0	1,397	0	400	15	1	12	0	0	0	0				
Total		4,076	1,703	2,385	0	1,558	130	12	0	0	1	0				
I 0 - 3M f	Sweden	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		3	3	3	0	0	0	16	133	2	74	0	0			
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 3Y - 5Y f		4	4	4	0	0	0	43	271	0	0	0	0			
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 10Y - more	3	1	3	0	0	0	4	35	0	0	0	0				
Total		10	8	10	0	0	0	59	404	7	134	0	0			
I 0 - 3M f	United Kingdom	373	353	235	0	0	2,561	0	0	0	0	0	0	1		
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 2Y - 3Y f		1,039	716	65	0	0	26	0	0	0	0	0	0			
I 3Y - 5Y f		152	0	74	0	0	0	0	0	0	0	0	0			
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 10Y - more	4,933	2,269	3,674	0	1,299	0	0	0	0	0	0	0				
Total		6,498	3,338	4,048	0	1,299	2,588	0	0	0	0	0	0			
I 0 - 3M f	Iceland	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 10Y - more	0	0	0	0	0	0	0	0	0	0	0	0				
Total		0	0	0	0	0	0	0	0	0	0	0	0			
I 0 - 3M f	Liechtenstein	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 10Y - more	0	0	0	0	0	0	0	0	0	0	0	0				
Total		0	0	0	0	0	0	0	0	0	0	0	0			
I 0 - 3M f	Norway	0	0	0	0	0	0	0	0	0	0	0	0	0		
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 3Y - 5Y f		1	1	1	0	0	0	0	0	0	0	0	0			
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 10Y - more	1	0	1	0	0	0	0	0	0	0	0	0				
Total		2	1	2	0	0	0	0	0	0	0	0	0			
I 0 - 3M f	Australia	29	29	29	0	0	0	0	0	0	0	0	0	36		
I 3M - 1Y f		4	4	4	0	0	0	0	2	0	0	0	0			
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 2Y - 3Y f		75	41	75	0	0	0	0	0	0	0	0	0			
I 3Y - 5Y f		340	183	157	0	142	41	0	0	0	0	105	0			
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 10Y - more	1,139	696	1,017	0	263	0	0	0	0	0	0	0				
Total		1,588	948	1,282	0	121	41	0	2	0	0	105	0			
I 0 - 3M f	Canada	0	0	0	0	0	0	0	0	0	0	0	0	33		
I 3M - 1Y f		58	58	58	0	0	0	0	0	0	0	0	0			
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 2Y - 3Y f		3	3	3	0	0	0	0	0	0	0	42	0			
I 3Y - 5Y f		17	0	17	0	0	0	0	0	10	68	0	0			
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 10Y - more	505	503	339	0	166	0	0	0	0	0	0	0				
Total		583	563	400	0	183	0	0	10	68	42	0	0			
I 0 - 3M f	Hong Kong	0	0	0	0	0	0	0	0	34	1,400	0	0	0		
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0			
I 10Y - more	0	0	0	0	0	0	0	0	34	1,400	0	0				
Total		0	0	0	0	0	0	0	34	1,400	0	0	0			

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

DEUTSCHE BANK AKTIENGESELLSCHAFT

As of 30/06/2021

		As of 30/06/2021													
		Direct exposures													Risk weighted exposure amount
		On balance sheet							Derivatives				Off balance sheet		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures			
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions		
(mln EUR)															
I 0 - 3M f	Japan	8	6	8	0	0	78	0	0	0	0	0	0	0	
I 3M - 1Y f		92	92	92	0	0	0	0	0	0	0	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		458	336	458	0	0	0	0	0	0	0	0	0	0	
I 3Y - 5Y f		583	337	583	0	0	0	7	152	0	0	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		1,986	0	1,790	0	196	0	0	0	0	0	0	0	0	
Total		3,127	771	2,931	0	196	78	7	152	0	0	0	0	0	
I 0 - 3M f	U.S.	2,088	1,921	364	0	363	3,534	0	0	8	875	0	0	0	
I 3M - 1Y f		1,818	1,510	943	0	704	54	1	20	2	56	0	0	0	
I 1Y - 2Y f		14	0	14	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		8,345	7,859	1,656	0	295	6,095	3	886	8	6	26	0	0	
I 3Y - 5Y f		4,683	4,504	1,254	0	2,470	802	3	24	6	0	0	0	0	
I 5Y - 10Y f		42	0	42	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		12,413	9,532	6,751	0	2,284	60	241	2,825	11	715	0	0	0	
Total		29,402	25,325	11,035	0	9,115	10,544	249	3,755	34	1,599	82	0	217	
I 0 - 3M f	China	254	254	2	0	0	1	0	1,069	2	1,038	17	0	0	
I 3M - 1Y f		266	266	42	0	224	0	0	63	0	0	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	1	0	0	
I 2Y - 3Y f		17	17	17	0	0	0	0	0	0	0	0	0	0	
I 3Y - 5Y f		101	100	77	0	24	0	0	0	0	0	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		728	720	728	0	0	0	0	0	0	0	0	0	0	
Total		1,366	1,366	813	0	306	1	0	1,132	2	1,038	18	0	0	
I 0 - 3M f	Switzerland	249	249	0	0	0	249	0	21	0	2	20	0	0	
I 3M - 1Y f		18	18	18	0	0	18	2	148	13	473	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		5	0	5	0	0	0	0	0	7	184	0	0	0	
I 3Y - 5Y f		2	2	2	0	0	0	0	0	0	0	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		68	0	68	0	0	0	17	114	0	0	0	0	0	
Total		341	267	92	0	0	249	19	284	21	659	20	0	16	
I 0 - 3M f	Other advanced economies non EEA	903	833	447	0	456	0	0	6	0	3	0	0	0	
I 3M - 1Y f		1,320	1,295	912	0	408	0	6	317	0	0	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		3,710	3,697	3,634	0	74	0	0	0	0	0	0	0	0	
I 3Y - 5Y f		100	48	100	0	0	0	0	0	0	0	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		583	459	582	0	0	1	16	42	0	0	0	0	0	
Total		6,616	6,332	5,675	0	937	1	22	366	0	3	0	0	18	
I 0 - 3M f	Other Central and eastern Europe countries non EEA	7	0	0	0	7	0	0	0	0	0	250	0	0	
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		25	12	23	0	1	0	0	0	0	0	0	0	0	
I 3Y - 5Y f		88	82	46	0	39	198	5,541	0	0	0	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		99	22	99	0	0	0	0	0	0	0	0	0	0	
Total		181	118	128	0	9	40	198	5,541	0	0	250	0	142	
I 0 - 3M f	Middle East	2	2	0	0	0	2	0	0	0	0	0	0	0	
I 3M - 1Y f		3	3	3	0	0	3	0	0	0	0	0	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		283	0	0	0	277	0	0	0	0	0	0	0	0	
I 3Y - 5Y f		11	9	11	0	0	0	0	0	0	0	0	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		804	1,828	157	0	0	646	0	0	0	0	49	0	0	
Total		1,103	2,117	177	0	277	649	0	0	0	0	49	0	63	
I 0 - 3M f	Latin America and the Caribbean	71	68	18	0	0	25	0	0	0	0	0	0	0	
I 3M - 1Y f		55	55	14	0	3	32	0	0	0	0	16	0	0	
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 2Y - 3Y f		169	160	60	0	0	110	0	0	0	0	2	0	0	
I 3Y - 5Y f		116	107	74	0	0	42	0	0	0	0	7	0	0	
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
I 10Y - more		728	634	535	0	0	193	0	0	0	0	46	0	221	
Total		1,140	1,024	700	0	0	402	0	0	0	0	71	0	221	

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

DEUTSCHE BANK AKTIENGESELLSCHAFT

As of 30/06/2021

(min EUR)		As of 30/06/2021													Risk weighted exposure amount
		Direct exposures													
		On balance sheet						Derivatives				Off balance sheet			
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures			
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions		
[0 - 3M]	Africa	165	164	45	0	87	32	0	0	0	0	0	0	0	
[3M - 1Y]		270	270	136	0	0	134	0	0	0	0	47	0	0	
[1Y - 2Y]		3	3	0	0	0	3	0	0	0	0	0	0	0	
[2Y - 3Y]		125	121	44	0	0	80	0	0	0	0	8	0	0	
[3Y - 5Y]		270	241	93	0	0	176	11	205	0	0	45	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		1,197	1,006	286	0	32	879	0	0	0	0	518	0	0	
Total		2,030	1,894	603	0	118	1,305	11	205	0	0	617	1	364	
[0 - 3M]	Others	2,033	1,928	701	0	387	827	2	48	0	0	0	0	0	
[3M - 1Y]		2,499	2,162	1,577	0	837	51	1	34	1	17	6	0	0	
[1Y - 2Y]		4	0	0	0	4	0	0	0	0	0	0	0	0	
[2Y - 3Y]		3,628	1,674	987	0	1,546	1,065	0	0	2	64	0	0	0	
[3Y - 5Y]		1,301	654	1,068	0	222	11	0	0	1	27	0	0	0	
[5Y - 10Y]		4	4	4	0	0	0	0	0	1	21	0	0	0	
[10Y - more		7,867	4,654	6,723	0	909	235	27	196	12	115	5	0	0	
Total		17,336	11,081	11,061	0	3,905	2,188	30	278	17	245	11	0	2,309	

Notes and definitions

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

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

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

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

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

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

Regions:

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

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

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

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

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

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

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

2021 EU-wide Transparency Exercise
Performing and non-performing exposures
 DEUTSCHE BANK AKTIENGESELLSCHAFT

	As of 30/09/2020									As of 31/12/2020								
	Gross carrying amount					Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴				Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴		Collaterals and financial guarantees received on non-performing exposures	
	Of which performing but past due >30 days and <=90 days	Of which non-performing ¹		On performing exposures ²	On non-performing exposures ³		Of which performing but past due >30 days and <=90 days	Of which non-performing ¹			On performing exposures ²	On non-performing exposures ³						
		Of which: defaulted	Of which Stage 3		Of which Stage 3	Of which: defaulted		Of which Stage 3	Of which Stage 3									
(mln EUR)																		
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	
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	
Central banks	1,161	0	0	0	0	0	0	0	0	817	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	
Credit institutions	7,469	0	0	0	0	1	0	0	0	5,701	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	
Non-financial corporations	4,530	0	350	350	322	11	15	15	62	4,520	21	360	360	358	13	21	21	
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	
Central banks	2,267	0	0	0	0	0	0	0	0	2,671	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	
Credit institutions	54,852	0	1	1	1	41	0	0	0	38,310	0	10	10	10	19	1	1	
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	
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	
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	
of which: Loans collateralised by commercial immovable property at amortised cost	29,696	172	655	638	638	41	79	79	400	27,874	132	659	651	651	43	63	63	
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	
of which: Loans collateralised by residential immovable property at 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	
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	
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	
OFF-BALANCE SHEET EXPOSURES	256,536		2,109	2,105	2,027	232	183	183	563	262,170		2,729	2,726	2,726	224	199	200	

⁽¹⁾ For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtable 29

⁽²⁾ Institutions report here collective allowances for incurred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

⁽³⁾ Institutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

⁽⁴⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ("Accumulated impairment, accumulated changes in fair value due to credit risk and provisions") is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

⁽⁵⁾ From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2021 EU-wide Transparency Exercise

Performing and non-performing exposures

DEUTSCHE BANK AKTIENGESELLSCHAFT

	As of 31/03/2021										As of 30/06/2021									
	Gross carrying amount					Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ¹					Gross carrying amount ⁵					Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ^{1,5}				
	Of which performing but past due >30 days and <=90 days	Of which non-performing ¹			On performing exposures ²	On non-performing exposures ³			Collaterals and financial guarantees received on non-performing exposures		Of which performing but past due >30 days and <=90 days	Of which non-performing ¹			On performing exposures ²	On non-performing exposures ³			Collaterals and financial guarantees received on non-performing exposures	
		Of which: defaulted	Of which Stage 3			Of which Stage 3						Of which: defaulted	Of which Stage 3			Of which Stage 3				
(min EUR)																				
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	0	428	428	374	15	45	33	63		
Central banks	1,054	0	0	0	0	0	0	0	0	782	0	0	0	0	0	0	0	0		
General governments	39,697	0	0	0	0	5	0	0	0	36,712	0	0	0	0	4	0	0	0		
Credit institutions	5,199	0	0	0	0	0	0	0	0	3,737	0	0	0	0	1	0	0	0		
Other financial corporations	5,975	0	46	46	17	3	12	0	0	5,753	0	40	40	11	2	12	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	0	0	0	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 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 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	200	394	278,819		2,279	2,279	2,253	206	199	199	473		

(1) For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

(2) Institutions report here collective allowances for incurred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

(3) Institutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

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

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

2021 EU-wide Transparency Exercise

Forborne exposures

DEUTSCHE BANK AKTIENGESELLSCHAFT

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

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

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

2021 EU-wide Transparency Exercise

Forborne exposures

DEUTSCHE BANK AKTIENGESELLSCHAFT

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

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

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

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

(mn EUR)	As of 30/09/2020						As of 31/12/2020						As of 31/03/2021						As of 30/09/2021					
	Gross carrying amount		Of which: non-perform	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹	Gross carrying amount		Of which: non-perform	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹	Gross carrying amount		Of which: non-perform	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹	Gross carrying amount		Of which: non-perform	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹
			of which: defaulted						of which: defaulted						of which: defaulted						of which: defaulted			
A Agriculture, forestry and fishing	677	46	45	677	15	0	666	39	39	646	14	0	545	33	32	545	13	0	700	29	29	700	13	0
B Mining and quarrying	3,022	165	165	2,984	187	0	3,109	164	164	3,100	106	0	3,145	122	122	3,145	77	0	2,538	92	92	2,538	14	0
C Manufacturing	30,765	1,322	1,294	30,398	693	0	28,646	1,168	1,162	28,290	561	0	29,567	1,061	1,035	29,566	540	0	30,050	1,119	1,119	30,045	556	0
D Electricity, gas, steam and air conditioning supply	3,987	85	85	3,935	43	0	3,709	135	125	3,658	40	0	4,048	124	124	3,893	40	0	4,014	126	117	3,866	40	0
E Water supply	467	68	68	467	12	0	468	57	57	449	12	0	438	51	51	438	11	0	492	51	51	492	11	0
F Construction	4,612	421	421	4,609	221	0	4,638	405	405	4,456	210	0	4,550	389	389	4,549	201	0	4,523	456	423	4,520	186	0
G Wholesale and retail trade	21,540	873	872	21,052	533	0	22,027	877	875	21,844	558	0	22,824	870	869	22,759	573	0	22,861	845	844	22,816	505	0
H Transport and storage	5,854	399	395	5,800	105	0	5,888	351	351	5,915	111	0	5,698	360	355	5,563	94	0	5,769	459	373	5,692	90	0
I Accommodation and food service activities	2,548	130	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	29,800	388	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 activities	10,309	448	446	10,309	113	0	10,400	396	393	10,398	121	0	10,167	318	315	10,167	116	0	9,214	255	253	9,214	105	0
N Administrative and support service activities	9,420	510	510	9,329	147	0	10,007	553	553	9,940	142	0	9,343	625	625	9,275	157	0	9,614	574	574	9,546	166	0
O Public administration and defence, compulsory social security	707	0	0	279	0	0	741	0	0	337	0	0	827	0	0	417	0	0	588	0	0	311	0	0
P Education	285	2	2	285	2	0	205	3	3	205	2	0	223	3	3	223	2	0	229	4	4	229	2	0
Q Human health services and social work activities	3,309	18	18	3,308	18	0	3,454	17	17	3,428	17	0	3,580	17	17	3,555	17	0	3,623	29	28	3,599	18	0
R Arts, entertainment and recreation	922	10	9	922	10	0	932	9	9	932	7	0	975	11	11	975	10	0	897	13	13	897	10	0
S Other services	12,356	225	220	12,152	26	4	9,275	245	221	8,995	25	21	10,890	249	245	10,886	26	4	9,797	191	186	9,793	27	4
Loans and advances	186,954	6,746	6,593	184,836	2,678	4	179,508	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

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

	As of 30/06/2020															As of 31/12/2020																							
	Gross carrying amount			Accumulated impairment, accumulated negative changes in fair value due to credit risk												Maximum amount of the guarantees that can be recovered			Gross carrying amount			Accumulated impairment, accumulated negative changes in fair value due to credit risk												Maximum amount of the guarantees that can be recovered			Gross carrying amount		
(in EUR)	Performing			Of which: exposures with forbearance measures			Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)			Non-performing			Of which: exposures with forbearance measures			Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)			Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)			Public guarantee outside of the parent due to COVID-19 crisis			Inflows to non-performing exposures														
	Performing			Of which: exposures with forbearance measures			Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)			Non-performing			Of which: exposures with forbearance measures			Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)			Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)			Public guarantee outside of the parent due to COVID-19 crisis			Inflows to non-performing exposures														
	Performing			Of which: exposures with forbearance measures			Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)			Non-performing			Of which: exposures with forbearance measures			Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)			Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)			Public guarantee outside of the parent due to COVID-19 crisis			Inflows to non-performing exposures														
	Performing			Of which: exposures with forbearance measures			Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)			Non-performing			Of which: exposures with forbearance measures			Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)			Of which: exposures with significant increase in credit risk since last assessment but not credit-impaired (Stage 2)			Public guarantee outside of the parent due to COVID-19 crisis			Inflows to non-performing exposures														
Loans and advances subject to active EBA-compliant monitoring	1,822	1,750	0	402	30	0	8	24	16	0	13	8	0	3	0	2	940	628	0	110	26	0	0	4		11	5	0	3	0	4								
Of which: Households	717	696	0	132	21	0	8	15	9	0	7	6	0	3	0	2	238	205	0	56	23	0	0	4		8	3	0	2	5	0								
Of which: Non-financial corporations	448	435	0	75	12	0	5	5	2	0	2	3	0	4	2	0	1	200	176	0	52	21	0	0	3		6	2	0	2	4	0							
Of which: Small and medium-sized enterprises	1,100	1,080	0	270	9	0	0	9	7	0	0	2	0	0	0	0	408	402	0	59	5	0	0	0		3	2	0	1	0	0								
Of which: Small and Medium-sized Enterprises	951	944	0	197	7	0	0	8	6	0	5	2	0	0	0	0	333	330	0	30	4	0	0	0		2	1	0	0	0	0								
Of which: Collateralised by commercial immovable property	38	38	0	7	0	0	0	0	0	0	0	0	0	0	0	0	2	2	0	0	0	0	0	0		0	0	0	0	0	0								

[illegible][illegible]

