

Bank Name	Deutsche Bank AG
LEI Code	7LTWFZYICNSX8D621K86
Country Code	DE



Key Metrics

(min ELID 0/)	As of	As of	COREP CODE	REGULATION
(mln EUR, %) Available capital (amounts)	30/09/2019	31/12/2019		
	15.044			
Common Equity Tier 1 (CET1) capital - transitional period	46,044	44,148	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	46,044	44,148	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	53,743	50,546	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	53,743	50,546	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	59,860	56,503	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	59,860	56,503	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-weighted assets (amounts)				
Total risk-weighted assets	343,979	324,015	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk-weighted assets as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	343,979	324,015	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	13.39%	13.63%	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	13.39%	13.63%	(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	15.62%	15.60%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	15.62%	15.60%	(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	17.40%	17.44%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	17.40%	17.44%	(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 ratio				
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	1,290,886	1,168,040	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	4.16%	4.33%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(mln EUR, %)	As of 30/09/2019	As of 31/12/2019	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	53,743	50,546	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	50,639	48,733	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	1,290,886	1,168,040	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	1,290,886	1,168,040	C 47.00 (r290,c010)	CRR
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.2%	4.3%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	3.9%	4.2%	C 47.00 (r330,c010)	



		(rela FUD 0()	As of 30/09/2019	As of 31/12/2019	COREP CODE	REGULATION
	A	(mln EUR, %) OWN FUNDS	59,860	56,503	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional	46,044	44,148	C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	45,670		C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	instruments) Retained earnings	11,292		C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income	1,265		C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	0	0	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0		C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	863		C 01.00 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-1,878		C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-7,087		C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of	-1,109		C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
		associated DTLs (-) IRB shortfall of credit risk adjustments to expected losses	-313		C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-1,013		C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
			-1,013			
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0		C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010)+ C 01.00 (r472,c010)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (v) and 153(8) of CRR and Articles 36(1) point k) (v)
	A 1 14 1		0	0	C 01 00 (*460 c010)	Articles 26(1) point (I/) (ii) 242(1) point (b) 244(1) point (b) and 250 of CDD
	A.1.14.1	Of which: from securitisation positions (-) (-) Holdings of CET1 capital instruments of financial sector entities where the institution does not	0		C 01.00 (r460,c010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	have a significant investment	157		C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 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(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a	-157		C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	significant investment	0		C 01.00 (r500,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
OWN FUNDS Transitional period	A.1.18	(-) Amount exceding the 17.65% threshold	0		C 01.00 (r510,c010)	Article 48 of CRR
		(-) Additional deductions of CET1 Capital due to Article 3 CRR	0		C 01.00 (r524,c010)	Article 3 CRR
	A.1.20		-1,488		C 01.00 (r529,c010)	-
	A.1.21		0	0	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	7,699	6,397	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	4,595	4,584	C 01.00 (r540,c010) + C 01.00 (r670,c010)	-
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	C 01.00 (r720,c010)	-
	A.2.3	Other Additional Tier 1 Capital components and deductions	0		C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010)	-
					+ C 01.00 (r744,c010) + C 01.00 (r748,c010)	
	A.2.4	Additional Tier 1 transitional adjustments	3,104	1,813	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	-
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	53,743	50,546	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	6,117	5,957	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	6,117	5,957	C 01.00 (r760,c010) + C 01.00 (r890,c010)	-
		Other Tier 2 Conited common substant and deductions	0		C 01.00 (r910,c010) + C 01.00 (r920,c010) + C 01.00 (r930,c010) + C 01.00 (r940,c010) +	
	A.4.2	Other Tier 2 Capital components and deductions	U	ľ	C 01.00 (r950,c010) + C 01.00 (r970,c010) + C 01.00 (r974,c010) + C 01.00 (r978,c010)	
	A.4.3	Tier 2 transitional adjustments	0	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	-
OWN FUNDS	В	TOTAL RISK EXPOSURE AMOUNT	343,979	324,015	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
REQUIREMENTS	B.1	Of which: Transitional adjustments included	0	0	C 05.01 (r010;c040)	-
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	13.39%	13.63%	CA3 {1}	-
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	15.62%	15.60%	CA3 {3}	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	17.40%	17.44%	CA3 {5}	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	46,044	44,148	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13-A.2.2- A.2.4+MIN(A.4+A.2.2-A.4.3,0),0)]	-
CET1 RATIO (%) Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	13.39%	13.63%		-
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	C 05.01 (r440,c010)	-
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	C 05.01 (r440,c020)	-
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	C 05.01 (r440,c030)	-
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	C 05.01 (r440,c040)	-
				<u> </u>		

⁽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.g. in their Pillar 3 disclosure



Overview of Risk exposure amounts

	RW.	As	
(mln EUR, %)	As of 30/09/2019	As of 31/12/2019	COREP CODE
Credit risk (excluding CCR and Securitisations)	190,198	185,970	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 02.00 (R220, c010) + C 02.00 (R430, c010)] - C 02.00 (R460, c010)]
Of which the standardised approach	17,926	16,278	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	3,826	3,970	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	152,564	150,535	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	9,429	9,109	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA)	25,965	23,475	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	5,816	4,683	C 02.00 (R640, c010)
Settlement risk	41	242	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	12,052	11,615	C 02.00 (R770, c010) + C 02.00 (R220, c010) + C 02.00 (R430, c010)
Position, foreign exchange and commodities risks (Market risk)	31,211	25,205	C 02.00 (R520, c010) + C 02.00 (R910, c010)
Of which the standardised approach	2,615	1,430	C 02.00 (R530, c010)
Of which IMA	27,940	22,875	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	2,893	1,851	C 19.00_010_610*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+C 02.00_910_010
Large exposures in the trading book	0	0	C 02.00 (R680, c010)
Operational risk	78,540	72,662	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	C 02.00 (R600, c010)
Of which standardised approach	0	0	C 02.00 (R610, c010)
Of which advanced measurement approach	78,540	72,662	C 02.00 (R620, c010)
Other risk exposure amounts	156	163	C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) - C 02.00 (R910, c010)
Total	343,979	324,015	



	As of 30/09/2019	As of 31/12/2019
(mln EUR)		
Interest income	19,184	24,964
Of which debt securities income	2,835	3,658
Of which loans and advances income	14,944	19,569
Interest expenses	9,527	12,033
(Of which deposits expenses)	4,236	5,478
(Of which debt securities issued expenses)	3,276	4,235
(Expenses on share capital repayable on demand)	0	0
Dividend income	712	802
Net Fee and commission income	7,091	9,403
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	241	263
Gains or (-) losses on financial assets and liabilities held for trading, net	84	-111
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	46	-26
Gains or (-) losses from hedge accounting, net	-422	-631
Exchange differences [gain or (-) loss], net	0	0
Net other operating income /(expenses)	-223	-488
TOTAL OPERATING INCOME, NET	17,185	22,142
(Administrative expenses)	15,036	19,504
(Depreciation)	1,733	2,302
Modification gains or (-) losses, net	0	0
(Provisions or (-) reversal of provisions)	0	453
(Commitments and guarantees given)	0	0
(Other provisions)	0	453
Of which pending legal issues and tax litigation ¹		476
Of which restructuring ¹		478
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	464	698
(Financial assets at fair value through other comprehensive income)	12	21
(Financial assets at amortised cost)	452	676
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	1,531	2,081
(of which Goodwill)	1,035	1,035
Negative goodwill recognised in profit or loss	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	93	131
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	-3	2
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	-1,487	-2,762
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	-3,870	-5,345
Profit or (-) loss after tax from discontinued operations	0	0
PROFIT OR (-) LOSS FOR THE YEAR	-3,870	-5,345
Of which attributable to owners of the parent	-3,958	-5,467

⁽¹⁾ Information available only as of end of the year

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



Total Assets: fair value and impairment distribution

(mln EUR)		A s of 30/09/20:	19			As of 31	/12/2019		
		Fa	ir value hierard	chy		Fa	nir value hierar	chy	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References
Cash, cash balances at central banks and other demand deposits	177,659				146,856				IAS 1.54 (i)
Financial assets held for trading	571,612	65,238	488,143	18,231	442,442	47,256	377,713	17,472	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	95,077	4,130	86,155	4,791	85,960	3,738	77,032	5,191	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	2	0	1	1	7	0	0	7	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	44,952	30,107	14,195	650	45,351	30,772	13,529	1,050	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	579,889				542,410				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	2,931	3	2,385	542	2,780	2	2,421	357	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				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	28,238				31,129				
TOTAL ASSETS	1,500,360				1,296,936				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"

(mln	EUR)		As of 30/09/2019								As of 31/12/2019						
		Gross carry	Accu	Accumulated impairment			Gross carrying amount Acc				ment						
Breakdown of financial assets by instrument and by counterparty sector ¹		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 creditimpaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition		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 creditimpaired	assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	References			
Financial assets at fair value	Debt securities	38,403	132	27	-9	-5	0	38,918	106	48	-10	0	0	Annex V.Part 1.31, 44(b)			
through other comprehensive income	Loans and advances	5,985	430	0	-5	-6	0	5,991	292	31	-7	-8	-9	Annex V.Part 1.32, 44(a)			
Financial assets at amortised	Debt securities	22,278	74	110	-6	-3	-2	24,149	55	75	-6	0	-1	Annex V.Part 1.31, 44(b)			
cost	Loans and advances	524,854	27,132	9,615	-539	-523	-3,102	488,050	24,556	9,572	-546	-486	-3,009	Annex V.Part 1.32, 44(a)			

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



Breakdown of liabilities

Deutsche Bank AG

(mln EUR)

	Carrying	j amount	
LIABILITIES:	As of 30/09/2019	As of 31/12/2019	References
Financial liabilities held for trading	467,517	353,752	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	60,163	49,978	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	875,794	796,308	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ¹	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	2,293	1,431	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	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	6,276	6,116	IAS 37.10; IAS 1.54(I)
Tax liabilities	1,272	1,072	IAS 1.54(n-o)
Share capital repayable on demand	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	22,570	16,699	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	48	9,650	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹	0	0	Annex V Part 1.29
TOTAL LIABILITIES	1,435,934	1,235,006	IAS 1.9(b);IG 6

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

(mln EUR)

	(mln EUR)			_
		Carrying	g amount	
Breakdown of financial lia	bilities by instrument and by counterparty sector	As of 30/09/2019	As of 31/12/2019	References
Derivatives		421,563	318,109	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	10,490	7,452	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
SHOLL POSITIONS	Debt securities	37,233	29,259	Annex V.Part 1.31
	Central banks	41,130	36,805	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	25,289	25,724	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	37,529	33,287	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	6,265	5,433	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	54,672	47,907	Annex V.Part 1.42(c),44(c)
Deposits	of which: Current accounts / overnight deposits	26,770	20,397	ECB/2013/33 Annex 2.Part 2.9.1
Берозіся	Other financial corporations	100,931	83,722	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	44,187	39,961	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	175,729	182,265	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	139,814	150,749	ECB/2013/33 Annex 2.Part 2.9.1
	Households	235,424	237,728	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	145,992	150,354	Annex V.Part 1.42(f), 44(c)
Debt securities issued		152,749	143,397	Annex V.Part 1.37, Part 2.98
Of which: S	subordinated Debt securities issued	7,453	7,299	Annex V.Part 1.37
Other financial liabilities		138,316	81,537	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		1,405,767	1,201,468	



Market Risk

	SA					I	М									IM						
			VaR (Memorando	lum item)	STRESSED VaR (/	Memorandum item)	AND MIG	NTAL DEFAULT RATION RISK AL CHARGE		RICE RISKS (HARGE FOR (VaR (Memor	andum item)	STRESSED VaR (M	lemorandum item)	DEFAU MIGRAT	MENTAL ILT AND ION RISK L CHARGE		ICE RISKS CA ARGE FOR CT		
(mln EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	FACTOR (mc) x AVERAGE OF	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	MEASIDE	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	12 WEEKS - AVERAGE MEASURE	MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
(As of 30/09/2019	As of 31/12/2019				As of 30/	09/2019									As of 31/1	2/2019					
Traded Debt Instruments	2,238	951	316	85	1,147	292							277	60	1,084	263						
Of which: General risk	0	0	196	52	826	197							179	40	790	204						
Of which: Specific risk	2,238	951	241	68	755	208							221	50	803	188						
Equities	0	0	129	28	206	43							96	22	142	39						
Of which: General risk	0	0	99	22	169	33							71	17	99	24						
Of which: Specific risk	0	0	82	17	119	28							64	15	101	30						
Foreign exchange risk	241	247	185	44	445	107							179	38	450	103						
Commodities risk	0	0	11	1	26	2							6	3	13	6						
Total	2,479	1,198	416	104	1,246	311	573	449	0	0	0	27,940	342	75	1,099	265	389	341	0	0	0	22,875

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



Credit Risk - Standardised Approach

Deutsche Bank AG

			Standardised Approach											
			As of 30/	09/2019			As of 31	1/12/2019						
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions					
	(mln EUR, %)													
	Central governments or central banks	94,190		C		75,617	75,495	60						
	Regional governments or local authorities	8,881	7,557	4		8,305	7,027	5						
	Public sector entities	7,601	7,580	48	3	7,199	7,186	49						
	Multilateral Development Banks	4,557	4,556	C		4,305	4,309	0						
	International Organisations	2,153	2,153	0		2,152	2,151	0						
	Institutions	14,573	14,547	434		9,982	9,873	291						
	Corporates	17,529				16,075	10,867	10,509						
	of which: SME Retail	1,557	988	975		1,480	957	941						
	of which: SME	4,606 206	2,706 113	2,010 65		4,299 160	2,512 98	1,867 56						
Consolidated data	Secured by mortgages on immovable property	3,934	3,887	1,473		3,631	3,587	1,330						
	of which: SME	226	225	1,473		203	202	89						
	Exposures in default	1,240	936	1,292		1,213	924	1,270	275					
	Items associated with particularly high risk	493	142	212		451	123	185	Z/S					
	Covered bonds	0	0			0	0	0						
	Claims on institutions and corporates with a ST credit assessment		0			0	0	0						
	Collective investments undertakings (CIU)	o o	0			0	0	0						
	Equity	41	41	41		49	49	49						
	Other exposures	2,530	2,530	2,374		1,837	1,837	1,665						
	Standardised Total ²	162,327		,		135,112	125,94	1 17,280	487					

⁽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).

 $\ensuremath{^{(2)}}$ Standardised Total does not include the Securitisation position.

					Standardise	d Approach			
			As of 30,	09/2019			As of 31		
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	(mln EUR, %)								
	Central governments or central banks	70,771	70,792	0		49,703	49,767		
	Regional governments or local authorities	8,671	7,349	2		8,121	6,845		3
	Public sector entities	7,548	7,527	41		7,149	7,137	39	9
	Multilateral Development Banks	0	0	0		0	0		
	International Organisations	0	0	0		0	0		
	Institutions	2,896	2,889	102		2,337	2,342		
	Corporates	6,951	6,277			6,562	5,915		
	of which: SME	197	158	144		196	160		
	Retail	1,437	1,312 58	973		1,239	1,151		
GERMANY	of which: SME	124		I		122	56		<u> </u>
	Secured by mortgages on immovable property of which: SME	134	133	21		122	121	4:	
	Exposures in default	448	404	570	42	435	383	53!	
	Items associated with particularly high risk	n	דטד ח	3/0	72	0	363	33.)
	Covered bonds		0				0		
	Claims on institutions and corporates with a ST credit assessment	0	0			٥	0		
	Collective investments undertakings (CIU)	0	0	0		0	0		
	Equity	6	6	6		6	6		
	Other exposures	158	158	3		175	175		1
	Standardised Total ²				81				

(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

					Standardise	d Approach			
			As of 30/	09/2019					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments ar provisions ²
	(mln EUR, %)								
	Central governments or central banks	10	10	0		0	0	0	
	Regional governments or local authorities Public sector entities	34	34	7		10	9 40	10	
	Multilateral Development Banks	0	0) n		0	0	0	
	International Organisations	0	0	Ö		0	0		
	Institutions	4,483	4,403	112		3,103	2,934	78	
	Corporates	2,482	1,637	1,475		1,804	1,319	1,304	
	of which: SME	3	3	0		4	4	2	
	Retail	6	4	3	3	5	2	1	
NITED STATES	of which: SME	0	0	0		0	0	0	
MITED STATES	Secured by mortgages on immovable property	290	290	133		72	72	26	
	of which: SME Exposures in default	0	0	0		0	0	0	
	Items associated with particularly high risk	191	3 0	1	U	197		1	
	Covered bonds	0	0	ľ		107	0		
	Claims on institutions and corporates with a ST credit assessment		0	ĺ		0	0		
	Collective investments undertakings (CIU)	0	0	O		0	0	0	
	Equity	35	35	35		43	43	43	
	Other exposures	3	3	1		1	1	0	
	Standardised Total ²				6				

(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

					Standardise	d Approach					
			As of 30/	09/2019		As of 31/12/2019					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(mln EUR, %)										
	Central governments or central banks	959	958	0		2,827	2,773	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	22	0			
	Institutions Corporates	689	337	34 336		532	202	32 201			
	of which: SME	349	187			232	83				
	Retail	1,638	490	367		1,635	518				
	of which: SME	31	4	2		30	310	2			
ITALY	Secured by mortgages on immovable property	348	345	126		306	303	106			
	of which: SME	9	9	2		8	8	2			
	Exposures in default	252	105	136	145	247	113	148	1		
	Items associated with particularly high risk	266	132			239	113	170			
	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 ²				289				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.



Credit Risk - Standardised Approach

Deutsche Bank AG

				Standardise	d Approach						
		As of 30/	09/2019		As of 31/12/2019						
	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments ar provisions ²			
(mln EUR, %)											
Central governments or central banks	6,051	6,051	C		5,447	5,447	0				
Regional governments or local authorities	0	0	C		0	0	0				
Public sector entities	19	19	(1	1	0				
Multilateral Development Banks	0	0	(0	0	0				
International Organisations	2 412	0	(2 266	2 270	0				
Institutions	2,412 295	2,420 244	45		2,366 186	2,379 124	51				
Corporates of which: SME	293	244	238		100	124	124				
Retail	3	3	2		4	3	3				
	o i	0	(Ó	0	0				
Of which: SME Secured by mortgages on immovable property of which SME	11	11	4	1	28	28	12				
of which: SME	0	0	C		0	0	0				
Exposures in default	1	1	2	0	1	1	2				
Items associated with particularly high risk	0	0	C		0	0	0				
Covered bonds	0	0	C		0	0	0				
Claims on institutions and corporates with a ST credit assessment	0	0	C		0	0	0				
Collective investments undertakings (CIU)	0	0	(0	0	0				
Equity	0	0	(0	0	0				
Other exposures	0	0	(0	0	0				
Standardised Total ²				1							

(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

					Standardise	d Approach			
			As of 30	/09/2019			As of 31/	12/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	(mln EUR, %)								
	Central governments or central banks	1,302	1,302	0		1,700	1,699	0	
	Regional governments or local authorities	199	198	0		174	173	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	100	U	0		204	00	0	
	Corporates of which: SME	190	12	12		204	90	09	
	Retail	72	12 59	12		1 67	55	41	
	of which: SME	72	J0			0/	0	U 41	
SPAIN	Secured by mortgages on immovable property	218	218	70		232	231	85	
	of which: SME	0	0	70		0	0	0	
	Exposures in default	9	9	13	0	14	13	20	
	Items associated with particularly high risk	9	7	10		9	7	10	
	Covered bonds	0	0			0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	O	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 ²				6				

(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 genera		terparty excludes those for sec	uritisation exposures, additional v	/aiuation adjustments (AVAS) an	nd other own funds reductions	related to the	
					Standardise	ed Approach			
			As of 30	09/2019			As of 31,	12/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(mln EUR, %)								
	Central governments or central banks Regional governments or local authorities	3,029 0	3,029 0			6,154 0	6,154 0	0 0	
	Public sector entities	0	0			0	C	0	
	Multilateral Development Banks	262	262			263	263	0	
	International Organisations Institutions	1 006	1.006	(0	702	0	
	Corporates	1,996	1,996 45	4.		792 83	792	60	
	of which: SME	1	1		1	4	4	4	
	Retail	10	8		5	9	7	5	
	of which: SME	0	0			0	C	0	
FRANCE	Secured by mortgages on immovable property	10	10	;	3	26	26	9	
	of which: SME	1	1			1	1	0	
	Exposures in default	1	0		0	1	0	0	0
	Items associated with particularly high risk Covered bonds	0	0			0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0			0	\ \	0	
	Collective investments undertakings (CIU)	0	0			0		0	
	Equity	0	0			0			
	Other exposures	0	0			0	0	0	
	Standardised Total ²				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 (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 gener		terparty excludes those for secu	uritisation exposures, additional v	aluation adjustments (AVAs) and	d other own funds reductions	related to the				
					Standardise	d Approach						
			As of 30	/09/2019		As of 31/12/2019						
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	(mln EUR, %)											
SWITZERLAND	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment	0 0 0 8 122 0 4 0 13 0 4 0	0 0 0 0 9 76 0 3 0 13 0 0	76		0 0 0 0 8 27 1 7 0 2 0 4 0 0	0 0 8 5 0 2 0 0 0	0 0 0 0 2 5 0 4 0 1 0 4 0 0 4				
	Collective investments undertakings (CIU) Equity Other exposures	0 0 0	0			0 0 0	0	0 0				
	Standardised Total ²				1				1			

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

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



Credit Risk - Standardised Approach

Deutsche Bank AG

					Standardise	d Approach			
			As of 30/	09/2019			As of 31,	12/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	(mln EUR, %)								
	Central governments or central banks	6,542	6,542	0		5,051	5,051	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1,188	265	265		1,374	315	314	
	Corporates of which: SME	1,100	205	203		1,3/4	212	2/4	
	Retail	246	78	50		253	Ут 81	61	
	of which: SME	210	0	0		0	01	0	
LUXEMBOURG	Secured by mortgages on immovable property	1,125	1,087	380		1,134	1,099	385	
	of which: SME	, o	, 0	0		0	, 0	0	
	Exposures in default	8	6	6	1	7	5	5	
	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	2,369	2,369	2,369		1,660	1,660	1,660	
	Standardised Total ²	(1) Original exposure, unlike Expo			3				<u> </u>

(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		crparty excludes those for seed	iritisation exposures, additional \	raidation adjustments (xxxs) ar	ia other own rands reductions r	clated to the	
					Standardise	ed Approach			
			As of 30/	09/2019			As of 31/	12/2019	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(mln EUR, %)								
	Central governments or central banks Regional governments or local authorities	1,021	1,031	0		806	818 0	0	
	Public sector entities		0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	924	537	519		847	538		
	of which: SME	608	294	285		609	328		
	Retail	127	60	36		81	43	26	
NETHERLANDS	of which: SME	110	50	29		64	36	20 89	
	Secured by mortgages on immovable property of which: SME	215 192	214 191	98 87		195 176	194 175		
	Exposures in default	132	52	50	70	115	46	51	64
	Items associated with particularly high risk	0	0	0	70	0	0	0	01
	Covered bonds		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 ²	(1) Original exposure unlike Expo			76				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 (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

					Standardise	d Approach			
			As of 30	/09/2019					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	(mln EUR, %)								
	Central governments or central banks	0	0			0	0	0	
	Regional governments or local authorities	0	0			0	0	0	
	Public sector entities	0	0			0	0	0	
	Multilateral Development Banks	0	0			U	0	0	
	International Organisations Institutions	1,350	1,378	21		494	525	20	
	Corporates	322	1,370			322	174	173	
	of which: SME	3	3	1/2		7	3	2	
	Retail	857	668	501		792	627	469	
TAIDTA	of which: SME	1	1			3	3	2	
INDIA	Secured by mortgages on immovable property	1,499	1,496	566		1,441	1,438	544	
	of which: SME	3	3	1		7	7	2	
	Exposures in default	85	65	68	3	92	69	72	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0			0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0			0	0	0	
	Collective investments undertakings (CIU)	0	0			0	0	0	
	Equity	0	0			0	0	0	
	Other exposures	0	0) (01	0	1 0	

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

Credit Risk - IRB Approach Deutsche Bank AG

							IRB A	pproach												
			As of 30/09/2019					As of 31/12/2019												
		Origina	en e			Exposure		Original Exposure ¹ Exposure Value ¹		Original Exposure ¹		Risk expos	ure amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustmen
	(mln EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	and provision							
	Central banks and central governments	138,707	51	144,790	18,929	2	28	129,109	44	134,098	17,876	2	26							
	Institutions	42,968	63	43,791	8,951	23	10	41,484	63	42,746	8,298	21	9							
	Corporates	520,340	12,044	342,976	104,809	2,348	5,241	503,746	11,810	328,647	102,362	2,305	4,877							
	Corporates - Of Which: Specialised Lending	46,193	2,374	41,936	10,123	393	1,046	46,868	2,117	42,922	9,198	305	970							
	Corporates - Of Which: SME	28,107	510	19,333	7,441	104	242	29,012	491	19,684	8,032	106	270							
	Retail	231,986	4,646	218,492	48,028	1,355	2,858	231,983	4,285	219,032	48,047	1,146	2,659							
	Retail - Secured on real estate property	170,556	1,883	168,445	28,009	738	689	171,047	1,664	169,149	28,223	659	690							
Consolidated data	Retail - Secured on real estate property - Of Which: SME	9,270	132	8,930	956	44	56	9,140	102	8,841	929	32	54							
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	161,285	1,751	159,515	27,053	693	633	161,908	1,561	160,308	27,294	627	636							
	Retail - Qualifying Revolving	16,535	64	11,906	1,112	45	62	16,368	63	11,765	1,084	44	65							
	Retail - Other Retail	44,895	2,700	38,141	18,907	572	2,107	44,568	2,559	38,118	18,740	443	1,904							
	Retail - Other Retail - Of Which: SME	10,471	308	6,025	2,102	112	241	10,130	254	5,858	1,929	67	204							
	Retail - Other Retail - Of Which: non-SME	34,425	2,391	32,116	16,805	461	1,866	34,438	2,305	32,260	16,811	376	1,700							
	Equity	3,126	0	3,126	9,429	0		3,142	0	3,142	9,109	0								
	Other non credit-obligation assets				6,453						6,079									
	IRB Total ²				196,599						191,770									

(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.

							IRB A	pproach						
			As of 30/09/2019					As of 31/12/2019						
		Origina	Original Exposure ¹ Exposure Value ¹	Exposure		Risk exposure amount		adjustments		Original Exposure ¹		Risk exposure amount		Value adjustments
	(mln EUR, %)		Of which: defaulted	value		Of which: defaulted	and provisions		Of which: defaulted	- Value ¹		Of which: defaulted	and provisi	
	Central banks and central governments	4,769	0	7,060	11,922	0	0	4,589	0	6,483	11,471	0	0	
	Institutions	3,641	0	3,563	979	0	0	2,705	0	2,656	765	0	0	
	Corporates	93,162	1,364	54,860	20,974	275	657	93,164	1,315	53,832	21,094	248	676	
	Corporates - Of Which: Specialised Lending	3,396	236	3,167	1,207	2	85	3,136	161	2,962	1,071	1	48	
	Corporates - Of Which: SME	15,714	186	10,204	3,553	39	115	15,773	192	10,227	3,730	28	132	
	Retail	198,518	2,310	187,236	37,376	885	1,249	198,731	2,068	187,836	37,300	630	1,308	
	Retail - Secured on real estate property	152,887	1,350	151,014	25,620	618	402	153,531	1,143	151,829	25,805	494	406	
CEDMANY	Retail - Secured on real estate property - Of Which: SME	8,915	69	8,642	890	31	20	8,805	40	8,543	872	20	19	
GERMANY	Retail - Secured on real estate property - Of Which: non-SME	143,972	1,281	142,372	24,730	587	381	144,726	1,103	143,286	24,933	474	388	
	Retail - Qualifying Revolving	16,321	61	11,751	1,073	43	60	16,158	60	11,614	1,045	43	63	
	Retail - Other Retail	29,310	898	24,472	10,683	224	787	29,042	865	24,393	10,450	93	839	
	Retail - Other Retail - Of Which: SME	5,848	71	3,034	660	71	33	5,575	51	2,925	526	13	35	
	Retail - Other Retail - Of Which: non-SME	23,462	827	21,437	10,023	153	754	23,467	814	21,469	9,924	80	803	
	Equity	742	0	742	2,427	0	0	820	0	820	2,657	0	0	
	Other non credit-obligation assets													
	IRB Total													

		Section Continue Continue												
				As of 30	/09/2019					As of 3:	1/12/2019			
		Origina	l Exposure ¹	_	Risk expo	sure amount	adjustments	Origina	Exposure ¹		Risk exp	osure amount	\ adju	
	(mln EUR, %)			Value						value			and p	
	Central banks and central governments	98,349	0	· '		0	0		0			0	0	
	Institutions	8,451	0	9,353	893	0	2	8,095	0	9,035	747	0	1	
	Corporates	161,757	648	109,538	26,010	122	192	150,240	605	100,324	24,556	184	205	
	Corporates - Of Which: Specialised Lending	23,216	150	20,856		23	47	23,511	130	21,419		21	57	
	Corporates - Of Which: SME	2,003	5	1,398	291	0	1	2,191	5	1,395	407	0	1	
	Retail	271	2	431	71	0	1	270	3	301	38	1	0	
	Retail - Secured on real estate property	56	1	56	10	0	0	56	1	56	11	0	0	
UNITED CTATEC	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0	
UNITED STATES	Retail - Secured on real estate property - Of Which: non-SME	55	1	55	10	0	0	55	1	55	11	0	0	
	Retail - Qualifying Revolving	7	0	5	0	0	0	7	0	5	0	0	0	
	Retail - Other Retail	207	1	370	61	0	0	207	2	240	26	0	0	
	Retail - Other Retail - Of Which: SME	200	0	58	10	0	0	200	0	57	10	0	0	
	Retail - Other Retail - Of Which: non-SME	7	1	312	51	0	0	7	2	183	16	0	0	
	Equity	957	0	957	2,985	0	0	835	0	835	2,312	0	0	
	Other non credit-obligation assets													
	IRB Total													

							IRB A	pproach					
				As of 30	/09/2019					As of 3	1/12/2019		
		Origin	al Exposure ¹	Exposure Value ¹	Risk exp	osure amount	Value adjustments and	Origina	l Exposure ¹	Exposure Value ¹	Risk expo	sure amount	Value adjustments
	(mln EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	485	0	879	570	0	0	1,079	0	1,467	321	0	0
	Institutions	597	1	576	296	0	1	525	1	502	267	0	0
	Corporates	16,773	440	8,096	4,661	70	254	17,184	433	8,701	4,658	88	177
	Corporates - Of Which: Specialised Lending	978	134	977	270	23	22	1,147	106	1,146	203	21	11
	Corporates - Of Which: SME	2,975	71	2,009	1,264	13	51	3,403	77	2,335	1,271	14	55
	Retail	16,937	965	15,891	7,295	292	795	16,930	921	15,899	7,407	272	641
	Retail - Secured on real estate property	7,394	313	7,269	1,030	83	176	7,292	302	7,193	1,062	79	173
TT A L \/	Retail - Secured on real estate property - Of Which: SME	222	55	166	38	10	33	206	54	176	36	9	33
ITALY	Retail - Secured on real estate property - Of Which: non-SME	7,172	258	7,103	993	74	143	7,086	248	7,016	1,026	69	141
	Retail - Qualifying Revolving	86	2	61	28	1	1	79	2	55	26	1	1
	Retail - Other Retail	9,457	650	8,561	6,237	208	618	9,559	617	8,651	6,319	192	467
	Retail - Other Retail - Of Which: SME	1,720	116	1,271	541	30	101	1,727	118	1,278	548	28	102
	Retail - Other Retail - Of Which: non-SME	7,737	534	7,290	5,695	178	517	7,832	499	7,374	5,771	165	366
	Equity	83	0	83	307	0	0	84	0	84	305	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 (e.g. substitution effects).

							IRB A	pproach					
				As of 30	/09/2019					As of 3	1/12/2019		
		Origina	al Exposure ¹	Exposure Value ¹	Risk expo	osure amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk exp	osure amount	Value adjustme
	(mln EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	and provision
	Central banks and central governments	0	0	396	0	0	0	0	0	426	0	0	0
	Institutions	3,077	0	5,072	584	0	1	3,683	0	6,125	678	0	1
	Corporates	26,704	835	20,131	4,981	107	152	22,877	908	16,532	4,518	129	139
	Corporates - Of Which: Specialised Lending	1,358	12	1,253	360	1	12	1,015	5	912	275	1	9
	Corporates - Of Which: SME	587	0	539	165	0	1	664	0	580	225	0	1
	Retail	567	340	498	80	42	72	556	334	487	80	43	58
	Retail - Secured on real estate property	125	2	125	32	0	2	122	2	121	32	1	2
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-SME	124	2	124	32	0	2	121	2	120	32	1	2
	Retail - Qualifying Revolving	6	0	4	0	0	0	6	0	4	0	0	0
	Retail - Other Retail	436	339	369	48	42	70	429	332	362	47	42	56
	Retail - Other Retail - Of Which: SME	70	0	10	2	0	0	70	0	11	2	0	0
	Retail - Other Retail - Of Which: non-SME	366	339	359	46	42	70	359	332	351	45	41	56
	Equity	232	0	232	780	0	0	77	0	77	207	0	0
	Other non credit-obligation assets												
	IRB Total												

IRB Total

Spring 2020 EU-wide Transparency Exercise

Credit Risk - IRB Approach Deutsche Bank AG

							IRB A	pproach					
				As of 30	/09/2019					As of 3	1/12/2019		
		Origin	al Exposure ¹	Exposure Value ¹	Risk exp	osure amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk expo	sure amount	Value adjustments
	(mln EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	252	5	804	493	1	2	439	4	961	268	1	2
	Institutions	1,563	0	1,502	422	0	0	971	0	910	211	0	0
	Corporates	14,797	2,909	10,783	5,776	603	1,732	14,668	2,686	10,413	5,586	484	1,519
	Corporates - Of Which: Specialised Lending	1,368	668	1,341	507	199	284	1,355	602	1,344	431	91	265
	Corporates - Of Which: SME	1,455	107	1,133	976	35	33	1,609	66	1,214	1,091	33	36
	Retail	11,383	713	10,545	2,541	69	504	11,317	669	10,517	2,545	138	433
	Retail - Secured on real estate property	7,102	152	7,000	818	4	75	7,119	152	7,030	832	52	73
CDATN	Retail - Secured on real estate property - Of Which: SME	105	8	95	26	4	3	101	8	95	18	3	2
SPAIN	Retail - Secured on real estate property - Of Which: non-SME	6,997	144	6,905	792	0	72	7,018	145	6,935	813	49	71
	Retail - Qualifying Revolving	8	0	5	1	0	0	7	0	5	1	0	0
	Retail - Other Retail	4,273	561	3,540	1,722	64	429	4,190	516	3,482	1,712	86	360
	Retail - Other Retail - Of Which: SME	2,123	118	1,550	865	9	106	2,030	83	1,480	817	25	67
	Retail - Other Retail - Of Which: non-SME	2,150	443	1,990	857	55	323	2,161	434	2,002	895	61	293
	Equity	10	0	10	30	0	0	9	0	9	27	0	0
	Other non credit-obligation assets												

							IRB A	pproach					
				As of 30	/09/2019					As of 3:	1/12/2019		
		Origin	al Exposure ¹	Exposure	Risk exp	osure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expo	osure amount	Value adjustments
	(mln EUR, %)		Of which: defaulted	─ Value ¹		Of which: defaulted	and provisions		Of which: defaulted	– Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	34	0	641	8	0	0	26	0	370	6	0	0
	Institutions	2,454	0	2,469	463	0	0	3,858	0	3,888	519	0	0
	Corporates	11,369	8	5,692	2,304	0	13	14,023	9	7,954	2,891	8	13
	Corporates - Of Which: Specialised Lending	1,190	0	1,131	303	0	3	1,331	0	1,277	318	0	3
	Corporates - Of Which: SME	374	0	205	34	0	1	568	0	375	138	0	2
	Retail	278	4	163	24	0	2	279	4	164	24	1	3
	Retail - Secured on real estate property	60	1	60	11	0	0	59	1	59	10	0	0
ED A NICE	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0
FRANCE	Retail - Secured on real estate property - Of Which: non-SME	60	1	60	11	0	0	59	1	59	10	0	0
	Retail - Qualifying Revolving	13	0	10	1	0	0	13	0	10	1	0	0
	Retail - Other Retail	205	2	93	13	0	2	206	3	95	13	0	2
	Retail - Other Retail - Of Which: SME	117	0	18	4	0	0	118	0	18	4	0	0
	Retail - Other Retail - Of Which: non-SME	87	2	76	9	0	2	88	3	77	9	0	2
	Equity	4	0	4	12	0	0	4	0	4	12	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 (e.g. substitution effects).

(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).

(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 A	pproach					
				As of 30	/09/2019					As of 31	1/12/2019		
		Origina	al Exposure¹	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exp	osure amount	Value adjustments
	(mln EUR, %)		Of which: defaulted	– Value ¹		Of which: defaulted	and provisions		Of which: defaulted	- Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	5,203	0	5,191	9	0	0	4,812	0	4,801	10	0	0
	Institutions	2,035	0	1,966	273	0	0	2,225	0	2,150	176	0	0
	Corporates	16,289	740	10,263	1,801	34	23	17,119	728	11,074	2,168	60	24
	Corporates - Of Which: Specialised Lending	68	0	68	9	0	0	67	0	67	16	0	0
	Corporates - Of Which: SME	498	0	323	49	0	0	150	0	54	29	0	0
	Retail	302	3	236	42	0	2	303	3	239	46	0	2
	Retail - Secured on real estate property	187	1	185	32	0	1	190	1	188	36	0	1
SWITZERLAND	Retail - Secured on real estate property - Of Which: SME	5	0	5	0	0	0	5	0	5	0	0	0
SWITZERLAND	Retail - Secured on real estate property - Of Which: non-SME	183	1	180	32	0	1	186	1	184	35	0	1
	Retail - Qualifying Revolving	20	0	15	1	0	0	20	0	14	1	0	0
	Retail - Other Retail	94	1	37	8	0	1	93	1	36	9	0	1
	Retail - Other Retail - Of Which: SME	60	0	11	2	0	0	59	0	11	2	0	0
	Retail - Other Retail - Of Which: non-SME	34	1	26	6	0	1	34	1	26	7	0	1
	Equity	61	0	61	118	0	0	59	0	59	115	0	0
	Other non credit-obligation assets												
	IRB Total												

IRB Approach As of 30/09/2019 As of 31/12/2019 Value Original Exposure¹ Original Exposure¹ Risk exposure amount Risk exposure amount Value adjustments Exposure Exposure adjustments Value¹ Value¹ and and provisions Of which: Of which: Of which: Of which: (mln EUR, %) defaulted defaulted defaulted defaulted Central banks and central governments 275 Institutions 392 31 515 401 13,397 120 10,856 3,038 11,483 2,564 14,004 186 58 Corporates 2,404 2,275 595 2,920 2,776 Corporates - Of Which: Specialised Lending 39 42 551 295 Corporates - Of Which: SME 292 0 99 411 304 383 Retail 169 Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME LUXEMBOURG Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail 120 333 Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME 119 13 332 197 242 517 **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 A	pproach					
				As of 30	/09/2019					As of 3	1/12/2019		
		Origina	l Exposure ¹	Exposure	Risk ex	posure amount	Value adjustments	Origina	Exposure ¹	Exposure	Risk expo	sure amount	Value adjustmen
	(mln EUR, %)		Of which: defaulted	- Value ¹		Of which: defaulted	and provisions		Of which: defaulted	- Value ¹		Of which: defaulted	and provision
	Central banks and central governments	48	0	84	5	0	0	37	0	63	4	0	0
	Institutions	951	0	996	202	0	0	720	0	719	144	0	0
	Corporates	21,129	378	13,903	5,530	53	137	21,277	501	13,882	5,710	83	151
	Corporates - Of Which: Specialised Lending	1,328	40	1,273	247	2	12	1,465	32	1,424	296	16	13
	Corporates - Of Which: SME	912	64	734	230	11	28	927	79	629	229	12	29
	Retail	189	1	134	20	0	1	138	1	107	19	0	1
	Retail - Secured on real estate property	91	1	89	14	0	0	88	1	87	14	0	0
NETHERI ANDC	Retail - Secured on real estate property - Of Which: SME	3	0	3	0	0	0	2	0	2	0	0	0
NETHERLANDS	Retail - Secured on real estate property - Of Which: non-SME	88	1	86	13	0	0	86	1	86	14	0	0
	Retail - Qualifying Revolving	5	0	4	0	0	0	5	0	4	0	0	0
	Retail - Other Retail	93	0	40	6	0	0	45	0	15	5	0	0
	Retail - Other Retail - Of Which: SME	33	0	7	2	0	0	36	0	8	2	0	0
	Retail - Other Retail - Of Which: non-SME	60	0	33	4	0	0	9	0	8	3	0	0
	Equity	1	0	1	2	0	0	1	0	1	2	0	0
	Other non credit-obligation assets												
	IRB Total												

							IRB A	pproach					
				As of 30	/09/2019					As of 3	1/12/2019		
		Origin	al Exposure ¹	Exposure	Risk exp	oosure amount	Value adjustments	Origina	l Exposure ¹	Exposure	Risk exp	osure amount	Value adjustme
	(mln EUR, %)		Of which: defaulted	─ Value ¹		Of which: defaulted	and provisions		Of which: defaulted	- Value ¹		Of which: defaulted	and provis
	Central banks and central governments	3,459	0	3,510	1,789	0	2	3,327	0	3,374	1,692	0	2
	Institutions	1,249	0	1,071	473	0	1	1,250	0	1,043	615	0	1
	Corporates	10,630	387	7,624	3,044	204	89	9,874	255	6,738	2,365	127	94
	Corporates - Of Which: Specialised Lending	417	79	416	171	34	1	409	74	407	74	46	0
	Corporates - Of Which: SME	432	3	411	257	1	4	672	1	633	198	0	0
	Retail	47	0	40	16	0	0	53	0	45	20	0	0
	Retail - Secured on real estate property	7	0	6	1	0	0	8	0	7	3	0	0
TNIDTA	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
INDIA	Retail - Secured on real estate property - Of Which: non-SME	7	0	6	1	0	0	8	0	7	3	0	0
	Retail - Qualifying Revolving	3	0	2	0	0	0	3	0	2	0	0	0
	Retail - Other Retail	37	0	32	14	0	0	41	0	35	17	0	0
	Retail - Other Retail - Of Which: SME	6	0	2	0	0	0	7	0	2	1	0	0
	Retail - Other Retail - Of Which: non-SME	31	0	30	14	0	0	34	0	33	16	0	0
	Equity	40	0	40	149	0	0	39	0	39	144	0	0
	Other non credit-obligation assets												
	IRB Total												



General governments exposures by country of the counterparty

							Deutsche Bank AG							
							As of 31/12/2019							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balan	ce sheet	
												2551		
												Off-balance sh	eet exposures	
								Derivatives with p	ositive fair value	Derivatives with	negative fair value			
			Total carrying amount of											Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non-	non-derivative financial											exposure amount
		derivative financial assets	assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets	of which: Financial assets at fair value through other	of which: Financial assets at	Corning amount	Notional amount	Carming amount	Notional amount			
				held for trading	designated at fair value through profit or loss	comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [17	17	0	0	15	2		3 200	2	891	0	0	
[3M - 1Y [[1Y - 2Y [107	107 0	1 0	0	106	0 0		0 0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [Austria	200	198 84	50 84	0	121	28	4	9 533 6 223	90	2,338	0	0	
[5Y - 10Y [[10Y - more		0 959	0 822	0 582	0	0 220	0 158	_	0 0	0	0	0	0	
Total		1,367		717 2	0			12	7 330 5 1,286	146 237	604 3,833	0 0 0	0 0	10
[3M - 1Y [[1Y - 2Y [4 0	4 0	4 0	0	0	0 0		0 1 0 0	0	0 0	0	0	
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Belgium	166 313 0	166 310 0	31 24 0	0	114 249 0	21 40 0	3	0 7 4 0 0	0	0	0 0	0 0	
Total [0 - 3M [944 1,454	650 1,156	720 780	0	156 520	53 114	1 43	50 3 55	7	25 25	0 0	0	3
[0 - 3M [0 0	0 0	0 0 0	0	0	0 0		0 0 0	0 0	0 0	0 0	0 0 0	
[2Y - 3Y [[3Y - 5Y [Bulgaria	0	0 0	0	0	0	0 0		0 0	0	0	0	0	
[0 - 3M [0	0 0	0 0	0	0	0		0 0 0	0 0	0 0	0 0	0 0 0	0
[0 - 3M [[3M - 1Y [1 0	1 0	1 0	0	0 0	0 0	·	0 0	0	0	0	0	Ü
[1Y - 2Y [[2Y - 3Y [Cyprus	0	0 0	0	0	0	0 0		0 0	0	0	0	0	
[0 - 3M [0 0 26	0 0 25	0 0 26	0	0	0 0		0 0	0	0 0	0 0	0 0 0	
Total [0 - 3M [27 1	26 1	27 0	0	0	1		0 3 1,000 0 176	0	0	0	0	0
[0 - 3M [Crock Barrib!!-	0	0 0	0 0	0	0 0	0 0		0 0 0	0	0 0	0 0	0 0 0	
[3Y - 5Y [[5Y - 10Y [Czech Republic	0 0	0 0	0	000	0	0 0		0 0 0	0	0	0	0	
Total		1 0	1 0	0 0 0	0 0 0 0	0 0 0	1 0		0 0 1,176 0 0	0 0 0 0	0 0 0	0 0 0	0 0 0	0
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0 0		0 0	0	0	0	0	
[3M - 1Y [Denmark	0 0 n	0 0	0 0 n	0	0 0	0 0		0 5 0 0	0 0 0	0 0	0 0 0	0 0 0	
Total		0	0 0	0 0	0	0	0	2 20	0 115 5 145	36 36	353 353	0 0	0	1
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [Estonia													
[5Y - 10Y [[10Y - more														
Total	l .													



General governments exposures by country of the counterparty

							Deutsche Bank AG							
							As of 31/12/2019							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Derivat	tives		Off bala	nce sheet	
	(20.1)											Off-balance s	heet exposures	
								Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted
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	exposure amount
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Finland	0 11 0 55 102 0 478	0 11 0 45 100 0 422 578	0 11 0 27 19 0 155	0 0 0 0 0 0	0 0 0 28 83 0 156	0 0 0 0 0 0 167	6 15 0 58 40 0 85	48 610 0 975 445 0 925 3,003	0 0 0 236 0 0 128 363	0 0 0 5,000 0 0 1,000	0 0 0 0 0 0	0 0 0 0 0 0	0
[0 - 3M [France	343 805 0 491 63 0 7,935	343 658 0 285 0	343 405 0 100 44 0 2,557 3,449	0 0 0 0 0 0	0 317 0 277 19 0 5,237	0 57 0 0 0 0 121 179	27 23 0 14 80 0 164 307	2,690 1,272 0 219 983 0	19 19 0 58 59 0 68 223	1,828 1,807 0 511 345 0 438	0 1 0 0 0 0 0	0 0 0 0 0 0	10
[0 - 3M [Germany	3,122 1,853 489 2,855 2,376 384 3,442	3,122 1,822 489 2,673 2,281 384 3,013	146 290 0 444 211 0 1,466 2,556	0 0 0 0 230 0 0	311 270 0 168 550 258 690	1,268 489 2,244 1,572 125 1,277	5 31 0 77 57 2 4,686 4,859	710 1,239 16 2,963 712 31 11,002	49 85 0 422 59 -2 681 1,294	3,898 2,783 0 4,348 653 214 4,613	251 59 32 1 4 0 1,186	0 0 0 0 0	182
[0 - 3M [Croatia	0 0 0 20 1 0 5	0 0 0 20 0 0 5	0 0 0 20 1 0 5	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 92 0 77 89 0 0	0 446 0 435 802 0 0	0 0 0 0 0 0	0 0 0 0 0 0	35
[0 - 3M [Greece	1 1 0 1 5 0 13	1 1 0 1 1 0 0	1 1 0 1 5 0 13	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 34 0 0 405	0 0 0 250 0 0 7,250	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0
[0 - 3M [Hungary	1 24 0 30 1 0 37	0 24 0 30 0 0 19	1 24 0 30 1 0 37	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	17
[0 - 3M [Ireland	0 48 0 0 6 0 358		0 48 0 0 6 0 358	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 36 0 0 0	0 0 0 1,250 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	1
[0 - 3M [Italy	683 1,155 0 1,788 876 6 1,777	683 1,126 0 1,125 468 6	60 740 0 1,690 871 0 1,769 5,129	0 0 0 0 0	615 300 0 0 0 0 0	7 0 0 99 6 6 6 8	0 19 0 167 417 0 623	0 1,000 0 4,566 2,870 0	0 0 0 0 0 0 205 205	0 0 0 0 0 0 0 682	0 0 0 0 0 0	0 0 0 0 0 0	322
[0 - 3M [Latvia	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 9 0 0 130	0 0 0 138 0 0 225 363	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	32



General governments exposures by country of the counterparty

							Deutsche Bank AG							
							As of 31/12/2019							
						Dire	ct exposures							
	(mln EUR)			On balance s	neet				Deriva	ntives		Off bala	nce sheet	
												Off-balance s	neet exposures	
								Derivatives with p	ositive fair value	Derivatives with	negative fair value			
			Total commission amount of											Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non-	Total carrying amount of non-derivative financial											exposure amount
		derivative financial assets	assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets	of which: Financial assets at	of which: Financial assets at		Notice of control		Noticed			
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [0	0	0	0	0	0		0	40	223	0	0	
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0		0 0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Lithuania	0 0	0 0	0 0	0	0	0 0		0 0	0 0	401 0 0	0 0	0	
[3Y - 5Y [[5Y - 10Y [[10Y - more Total		14 14	14 14	1 1	0	0	14 14		0 0	0 97	0 624	0 0	0	0
[0 - 3M [0 1	0	0 1	0	0	0		0 0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [Luxembourg	90 565	90 548	3 11	0	71 554	16 0		0 0	0	0	0	0	
[5Y - 10Y [[10Y - more Total		0 417 1,073	0 372 1,010	0 313 328	0 0	0 104 729	0 0 16		0 0	0 0	0 0	0 0	0 0	
[0 - 3M [1,073	1,010	328	J J	729	10		, , , , , , , , , , , , , , , , , , , ,	0	- U	- U	- U	
[1Y - 2Y [[2Y - 3Y [Malta													
[3M - 1Y [
Total [0 - 3M [2	2	2	0	0	0	3	3 200	26	716	0	0	
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [0 188	33 0 187	8 0 101	0	0 0 53	0 0 34		0 0 5 5	18 0 77	500 0 567	0 0	0	
[0 - 3M [Netherlands	303 0	239 0	41 0	0	237 0	25 0		34 0	110 0	720 0	0	0	
Total		1,894 2,420 272			0 0			7 124	9 354 654	1,769 2,000	3,453 5,956	0 1	0 0	22
[0 - 3M [505 0	505 0	0	0	272 505 0	0		0 0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [Poland	690 310	680 305	23	0	667 310	0		0 0	0	0	0	0	
I I OTAL		1,784	1,762	6 30	0	1,753	0		0 0	0	0	0	0	338
[0 - 3M [79 59	79 53	79 59	0	0	0		0 0	0	0	0	0	
[1Y - 2Y [Portugal	69 53	55 53	69 53	0	0	0	3	0 0 0 0 3 200	0 0 76	0 0 446	0 0	0	
[5Y - 10Y [[10Y - more		0 98	0	0 56	0	0	0 42		0 0	0	0	0	0	
Total [0 - 3M [[3M - 1Y [358 0	240 0 0	316 0	0	0	42 0 0	38	3 200 0 0	76 0 0	446 0 0	0	0	2
[1Y - 2Y [[2Y - 3Y [Romania	0 0	0 0	0 0	0	0	0 0			0	0 0	0	0	
[3Y - 5Y [[5Y - 10Y [[10Y - more	Kullafila	0 0	0 0	0	0	0	0		0 0	0	0	0	0 0	
Total		0 0	0 0 0	0 0 0	0	0	0		O O O	0 0 0	0	0 0 0	0 0 0	2
[0 - 3M [1 0	1 0	1 0	0	0	0		0 0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Slovakia	1 13 n	1 5 n	1 13 0	0 0 0	0 0	0 0	1	0 3 56 0 0	0 0	0 0	0 0 0	0 0 n	
Total		63 78	26 33	63 78	0	0 0	0 0	1 29	56 56 112	0	0 0	0 0	0 0	1
[0 - 3M [[3M - 1Y [[1Y - 2Y [3 0	3 0	3 0	0	0	0			0	0	0	0	
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Slovenia	0 0	0 0	0 0	0	0	0 0			25 10	243 128	0	0	
[3Y - 5Y [[5Y - 10Y [[10Y - more Total		0 188	0 144 147	0 188	0	0 0	0 0	53 53 :	0 1 1,300 L 1,300	0 89	0 1,300 1,671	0	0 0	
lotal	[191	147	191	0	0	1 0	<u>l</u> 53:	L 1,300	125	1,671	0	0	0



General governments exposures by country of the counterparty

							Deutsche Bank AG							
							As of 31/12/2019							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	ntives		Off balar	nce sheet	
												2001		
												Off-balance sl	neet exposures	
								Derivatives with p	ositive fair value	Derivatives with	negative fair value			
						1								Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non-	Total carrying amount of non-derivative financial											exposure amount
Residual Flaculity	country / Region	derivative financial assets	assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets	of which: Financial assets at	of which: Financial assets at					Nonnia	FIOVISIONS	
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [472 253	317 17	58 228	0	401	14 25		0 0 0	0 2	0 100	0	0	
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Spain	118 494	79 389	118 320	0	0	0 173		0 0 0 0 0	3 0	25 0	0	0	
[5Y - 10Y [[10Y - more Total		0 1,015 2,353	0	0 874	0	0 112 512	0 29		0 0 15	0	0	0	0	275
[0 - 3M [2,353	0 0	1,598 0	0	0 0	241 0 0		2 100 1 78 0 1	5 1 1	125 133 79	0	0	275
[0 - 3M [Sweden	0 20	0 20	0 20	0	0	0	6.	0 0 0 329	0	0 95	0 0	0	
[3Y - 5Y [[5Y - 10Y [Sweden	27	27	0	0	27	0	2	5 119 0	0	0	161 0	0	
		48 3	47	20	0	27 0	0 0 3	88	527 0	13 0	35 342	161	0	35
[3M - 1Y [2,268	0	1,809 0	0	0	0		0 0	0 0	0	0	0	
[2Y - 3Y [[3Y - 5Y [United Kingdom	800 1,183	377 1,166	221 585	0 648	0	57		0 0	0	0	0	0	
i iotai		2,950 7,203	1,846 5,656	2,867 5,483	0 648	0	6 66		0 0	0	0 0	5 6	0	5
[0 - 3M [
[1Y - 2Y [Iceland													
[5Y - 10Y [[10Y - more Total														
Total [0 - 3M [0	0	0	0	0	0		0 0	0	0	0	0	
[3M - 17 [[1Y - 2Y [[2Y - 3Y [0 0	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	
I I OTAL		0 0	0 0	0 0	0 0	0 0	0 0		0 0	0 0	0 0	0 0	0 0	0
[3M - 1Y [[1Y - 2Y [0 0	0 0	0	0	0	0		0 0	0 0	0 0	0	0	
[2Y - 3Y [[3Y - 5Y [Norway	0	0	0	0	0	0		0 0 0	0	0	0	0	
[0 - 3M [0 0	0 0 1	0 0 1	0 0	0	0		0 0 0	0 0	0	0 0 0	0 0	0
[0 - 3M [17 77	17 75	17 11	0	0 66	0		0 0 0 26	0 0	0 3	0 0	0	Ü
[1Y - 2Y [[2Y - 3Y [Australia	0 182	0 111 	0 182	0	0	0		0 0 53	0 0	0	0	0	
[3Y - 5Y [[5Y - 10Y [[10Y - more		517 0 2,381	505 0 2,122	517 0 1,866	0	0 0 511	0 0 4		0 0 0	5 0 3	31 0 16	0 0 111	0 0 n	
Total [0 - 3M [1	3,174	2,830	2,593	0		4		5 79 0	8	50	111 111 0	0	72
[3M - 1Y [[1Y - 2Y [5 0	5 0	5 0	0	0	0		0 0	0	0	0 0	0	
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Canada	2 0	0 0	2 0	0	0 0	0 0		0 0 0	0 0	0 0	0 0	0 0	
[10Y - more Total		52 60	3 9	25 33	0		0 0		0 0	10 10	69 69	0 45	0 0	11
[0 - 3M [[3M - 1Y [[1Y - 2Y [113	113	0	0	0 113	0 0		0 0 0	0	0	0 0	0	
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Hong Kong	0 0	0 0	0	0	0	0 0		0 0	0 0	0 0	0 0	0	
[3Y - 5Y [[5Y - 10Y [[10Y - more		0	0	0 0	0	0	0		0 0	0 0	0	0 0	0	
Total		113	113	0	0	113	0		0	0	0	0	0	0



General governments exposures by country of the counterparty

							Deutsche Bank AG							
							As of 31/12/2019							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar		
												Off-balance sheet exposures		
								Derivatives with pos	sitive fair value	Derivatives with negative fair value				Risk weighted
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	exposure amount
[0 - 3M [Japan	1 15 0 75 243 0 1,789	0	1 6 0 75 243 0 1,789	0	0 0 0 0 0 0	0 8 0 0 0	2 0 0 0 16 0 2	243 16 0 0 164 0 34	2 0 0 5 0 0 3 10	275 0 0 164 0 0 257	0 0 0 0 0 0	0 0 0 0 0 0	
[0 - 3M [U.S.	1,746 1,758 310 4,805 12,336 81 10,306	1,635 1,424 294 2,894 11,909 73 8,181 26,410	139 744 87 878 1,847 81 8,018	0 0 0 0 0 646 0 0	142 895 223 1,796 2,718 0 1,401	938 57 0 1,867 6,529 0 468 9,859	0 17 0 276 45 0 542	438 3,361 116 5,072 752 0 6,217	3 6 0 76 8 0 766 859	247 1,621 0 3,242 67 0	1 1 0 113 0 0 0	0 0 0 0 0	
[0 - 3M [China	377 1 0 79 27 0 63	377 1 0 78 27 0 63	0 1 0 79 27 0 63	0 0 0 0 0 0	0 0 0 0 0 0 0	155 0 0 0 0 0 0 0	0 0 0 0 0 0	985 98 0 50 9 0 37	62 128 0 0 0 0 0	5,013 5,484 0 0 0 0 0	0 27 0 16 0 0	0 0 0 0 0	
[0 - 3M [Switzerland	10 200 0 126 61 0 173	10 200 0 105 45 0	10 165 0 98 11 0 173	0 0 0 0 0 0	0 23 0 25 50 0	0 12 0 4 0 0 0	1 1 0 4 0 0 0 24	22 83 0 226 0 0	3 1 0 2 0 0 0	70 42 0 89 0 0 0 0	20 0 0 0 0 0 0	0 0 0 0 0 0	
[0 - 3M [Other advanced economies non EEA	157 711 0 3,673 47 0 222	157 711 0 3,649 30 0 130	6 410 0 3,596 45 0 221	0 0 0 0 0 0	151 301 0 76 0 0	0 0 0 0 0 0	3 0 0 0 4 0 29	335 66 0 15 72 0 128	1 0 0 2 13 0 3	100 39 0 84 204 0 26	0 0 0 0 0 0	0 0 0 0 0	
Total [0 - 3M [Other Central and eastern Europe countries non EEA	4,810 9 68 0 52 43 0 100	4,676 9 67 0 32 26 0 79	4,278 1 43 0 38 2 0 100 183	0 0 0 0 0 0	1 25 0 10 0 0	7 0 0 3 42 0	0 0 0 0 0 25 0 0	0 0 0 0 2,228 0	20 0 0 0 0 63 0 0	0 0 0 0 2,006 0	0 0 0 0 0 1 0 0	0 0 0 0 0	
[0 - 3M [Middle East	1 89 0 5 413 0 375	1 89 0 4 410 0 348	1 0 0 5 12 0 53	0 0 0 0 0 0	0 89 0 0 400 0	53 0 0 0 0 0 0 0 322	0 0 0 0 0 0	0 0 0 0 0 0	63 0 0 0 0 0 0	2,006 0 0 0 0 0 0	0 0 0 0 0 0 0 133 133	0 0 0 0 0 0	
Total [0 - 3M [Latin America and the Caribbean	884 123 101 0 258 210 0 661	121 101 0 252 199 0 563	72 3 30 0 207 111 0 453	0 0 0 0 0	44 38 0 24 0 0	42 19 0 27 99 0 207	0 0 3 0 1 8 0 38 51	0 75 0 9 89 0 206	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 95	133 0 17 0 0 0 10 0 43 70	0 0 0 0 0	



General governments exposures by country of the counterparty

Deutsche Bank AG

							Deatserie Barik Ad						
							As of 31/12/2019						
						Dire	ct exposures						
	(mln EUR)			On balance s	neet				Derivatives	Off balance s	heet		
Residual Maturity										Off-balance sheet ex	xposures		
		Total gross carrying amount of non- derivative financial assets						Derivatives with pos	sitive fair value Derivative	s with negative fair value			
	Country / Region		Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets beld for trading designated at fair v	of which: Financial assets designated at fair value through profit or loss		of which: Financial assets at amortised cost	Carrying amount	Notional amount Carrying am	ount Notional amount	Nominal P	Provisions	Risk weighted exposure amount
[0 - 3M [117	91	0	0	70	46	0	0	0 0		0	
[0 - 3M [Africa -	244 0 112 226 58 1,034	243 0 110 220	30 0 3 109 44 571	0 0 0 0 0	62 0 0 0 0	151 0 108 116 13 461	0 0 0 0 0	0 0 0 0 0 0 223	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4 0 0 18 0 65 0 0 543	0 0 0 0 0	F47
Total [0 - 3M [Others	2,191 2,052 22 3,112 5,377	2,137 1,521 22 1,551 2,980	757 538 621 22 1,654 1,724	0 0 0 0 0	133 737 1,339 0 1,267 1,303	628 32 0 190 1,072	12 1 0 1 1	324 36 0 13 12	0 0 15 493 2 280 0 0 2 39 0 10	0	0 0 0 0 0	517
[5Y - 10Y [[10Y - more Total		1,562 7,462 21.778	1,562 4,902	1,562 5,571 11,692	0	0 483	0 1,387 3,309	0 13	0 283	0 0 9 67 27 889	0 7 17 103	0	2.036

Notes and definition

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 have sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees
- (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). 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 counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments
- (5) Residual countries not reported separately in the Transparency exercise

Regions:

- Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.
- Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.
- Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.
- Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Revisa, Capman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, 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, Chad, Comoros, Congo, The Democratic Republic, Chad, Comoros, Congo, Con
- (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.



Performing and non-performing exposures

	As of 30/09/2019								As of 31/12/2019							
	Gross carrying amount				provisions ⁴ financia		Collaterals and financial	Gross carı		ing amount		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴		Collaterals and financial		
		Of which performing but past due >30			OVPOCUPOC ²	performing	guarantees received on non- performing		Of which performing but past due >30	<u> </u>		On performing exposures ²	On non- performing	guarantees received on non- performing exposures		
(mln EUR)		days and <=90 days		Of which: defaulted	Схрозатсэ	exposures ³	exposures		days and <=90 days		Of which: defaulted		exposures ³	exposures		
Debt securities (including at amortised cost and fair value)	70,369	0	191	191	23	14	0	72,503	24	160	160	16	1	0		
Central banks	1,088	0	0	0	0	0	0	1,284	0	0	0	0	0	0		
General governments	43,387	0	0	0	4	0	0	44,809	0	0	0	4	0	0		
Credit institutions	14,378	0	0	0	1	0	0	14,137	0	0	0	1	0	0		
Other financial corporations	5,194	0	100	100	12	12	0	6,670	0	75	75	5	0	0		
Non-financial corporations	6,322	0	91	91	5	2	0	5,604	24	85	85	5	1	0		
Loans and advances(including at amortised cost and fair value)	827,065	579	9,944	9,766	1,074	3,128	3,613	747,434	524	9,916	9,757	1,050	3,044	3,661		
Central banks	168,397	0	0	0	2	0	0	139,184	0	0	0	4	0	0		
General governments	16,538	2	51	51	9	4	42	13,071	0	46	44	7	5	34		
Credit institutions	66,782	0	8	8	21	0	0	53,225	0	4	4	20	0	0		
Other financial corporations	191,124	37	1,242	1,204	53	125	44	163,610	5	1,253	1,239	56	143	49		
Non-financial corporations	185,837	151	4,754	4,697	366	1,699	1,490	177,807	130	4,686	4,609	346	1,583	1,538		
of which: small and medium-sized enterprises at amortised cost	25,554	48	1,170	1,157	57	596	447	25,738	46	956	946	61	512	331		
Households	198,387	389	3,889	3,807	623	1,301	2,036	200,537	389	3,928	3,862	617	1,313	2,039		
DEBT INSTRUMENTS other than HFT	897,434	579	10,135	9,957	1,096	3,142	3,613	819,937	548	10,076	9,917	1,066	3,046	3,661		
OFF-BALANCE SHEET EXPOSURES	263,264		1,131	1,130	192	134	115	259,148		1,473	1,469	185	175	130		

⁽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⁾ Insitutions report here collective allowances for incurrred 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⁾ Insitutions 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.



Forborne exposures

		1	As of 30/09/2019		As of 31/12/2019							
	Gross carrying amount of exposures with forbearance measures		provisions for exposures with		Collateral and financial guarantees	Gross carrying exposures wit measures		Accumulated im accumulated che value due to cre provisions for e forbearance me	anges in fair dit risk and exposures with	Collateral and financial guarantees		
(mln EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	received on		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	received on		
Debt securities (including at amortised cost and fair value)	50	50	0	0	0	48	48	0	0	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	0	0	0	0	0		
Non-financial corporations	50	50	0	0	0	48	48	0	0	0		
Loans and advances (including at amortised cost and fair value)	4,946	3,035	1,004	949	2,098	4,798	3,069	963	916	2,126		
Central banks	0	0	0	0	0	0	0	0	0	0		
General governments	5	5	2	2	0	5	5	2	2	0		
Credit institutions	0	0	0	0	0	0	0	0	0	0		
Other financial corporations	121	67	20	20	66	92	39	11	10	78		
Non-financial corporations	2,861	1,910	676	661	1,186	2,794	1,918	635	621	1,219		
of which: small and medium-sized enterprises at amortised cost	708	573	245	241	378	589	452	192	188	319		
Households	1,958	1,053	306	265	846	1,907	1,107	315	282	829		
DEBT INSTRUMENTS other than HFT	4,995	3,085	1,004	949	2,098	4,846	3,117	963	916	2,126		
Loan commitments given	332	102	9	7	79	383	151	15	13	93		

⁽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.



Spring 2020 EU-wide Transparency Exercise
Breakdown of loans and advances to non-financial corporations other than held for trading Deutsche Bank AG

I			As of 30/09/201	.9		As of 31/12/2019						
(mln EUR)	Gross carrying	Of which: non- performing	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		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		
A Agriculture, forestry and fishing	844	42	844	11	0	699	44	699	12	0		
B Mining and quarrying	3,434	128	3,343	16	0	2,889	141	2,754	20	0		
C Manufacturing	32,720	1,087	32,619	574	0	30,542	1,046	30,458	543	0		
D Electricity, gas, steam and air conditioning supply	3,983	9	3,928	16	0	4,433	32	4,372	13	0		
E Water supply	524	62	524	12	0	481	64	481	11	0		
F Construction	3,813	415	3,789	246	0	3,630	408	3,603	234	0		
G Wholesale and retail trade	22,500	585	22,364	425	0	21,998	664	21,901	406	0		
H Transport and storage	5,015	325	4,962	139	0	4,962	250	4,908	76	0		
I Accommodation and food service activities	2,252	158	2,252	23	0	2,466	106	2,466	22	0		
J Information and communication	6,552	118	6,551	56	0	6,386	49	6,375	49	0		
K Financial and insurance activities	25,449	169	24,536	163	4	23,561	338	22,401	141	4		
L Real estate activities	44,312	758	44,248	149	0	45,251	682	45,195	153	0		
M Professional, scientific and technical activities	10,919	441	10,916	113	0	10,818	434	10,818	119	0		
N Administrative and support service activities	6,705	262	6,636	60	0	6,517	255	6,411	69	0		
O Public administration and defence, compulsory social security	343	0	343	0	0	543	0	318	0	0		
P Education	395	2	395	2	0	373	2	373	2	0		
Q Human health services and social work activities	3,701	29	3,698	22	0	3,518	30	3,516	24	0		
R Arts, entertainment and recreation	1,134	9	1,134	7	0	840	10	840	6	0		
S Other services	11,241	157	11,237	26	0	7,900	131	7,774	24	0		
Loans and advances	185,837	4,754	184,320	2,060	4	177,807	4,686	175,664	1,925	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.