



2018 EU-wide Transparency Exercise

Bank Name	Deutsche Bank AG
LEI Code	7LTFZYICNSX8D621K86
Country Code	DE

2018 EU-wide Transparency Exercise
Capital

Deutsche Bank AG

		(mn EUR, %)		As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
OWN FUNDS Transitional period	A	OWN FUNDS		64,016	61,712	C 01.00 (r010,r010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)		50,808	47,884	C 01.00 (r020,r010)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)		45,051	45,305	C 01.00 (r030,r010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings		17,207	16,346	C 01.00 (r130,r010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (f) of CRR
	A.1.3	Accumulated other comprehensive income		696	449	C 01.00 (r180,r010)	Articles 4(100), 26(1) point (d) and 36 (1) point (f) of CRR
	A.1.4	Other Reserves		0	0	C 01.00 (r200,r010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk		0	0	C 01.00 (r210,r010)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital		0	861	C 01.00 (r230,r010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters		-1,306	-1,678	C 01.00 (r250,r010)	Articles 32 to 35 of and 36 (1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)		-8,394	-8,500	C 01.00 (r300,r010) + C 01.00 (r340,r010)	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)		-3,004	-2,865	C 01.00 (r370,r010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses		-502	-191	C 01.00 (r380,r010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets		-1,125	-1,043	C 01.00 (r390,r010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital		0	0	C 01.00 (r430,r010)	Articles 4(122), 36(1) point (g) and 41 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital		0	0	C 01.00 (r440,r010)	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	C 01.00 (r450,r010) + C 01.00 (r460,r010) + C 01.00 (r470,r010) + C 01.00 (r471,r010) + C 01.00 (r472,r010)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR, Articles 36(1) point (k) (i), 243(1) point (b), 244(1) point (b) and 258 of CRR, Articles 36(1) point (k) (ii), 379(3) of CRR, Articles 36(1) point (k) (iv) and 153(8) of CRR and Articles 36(1) point (k) (v) and 155(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)		0	0	C 01.00 (r460,r010)	Articles 36(1) point (k) (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	C 01.00 (r480,r010)	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		0	0	C 01.00 (r490,r010)	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	C 01.00 (r500,r010)	Articles 4(27); 36(1) point (i); 43, 45, 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold		0	0	C 01.00 (r510,r010)	Article 48 of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR		0	0	C 01.00 (r524,r010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other		-322	-801	C 01.00 (r529,r010)	-
	A.1.21	Transitional adjustments		2,508	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,r010)	Articles 48(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)		33	0	C 01.00 (r240,r010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)		2,474	0	C 01.00 (r520,r010)	Articles 469 to 472, 478 and 481 of CRR
A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)		6,823	7,568	C 01.00 (r530,r010)	Article 61 of CRR	
A.2.1	Additional Tier 1 Capital instruments		4,649	4,596	C 01.00 (r540,r010) + C 01.00 (r570,r010)		
A.2.2	(-) Excess deduction from T2 items over T2 capital		0	0	C 01.00 (r720,r010)		
A.2.3	Other Additional Tier 1 Capital components and deductions		0	0	C 01.00 (r690,r010) + C 01.00 (r700,r010) + C 01.00 (r710,r010) + C 01.00 (r740,r010) + C 01.00 (r744,r010) + C 01.00 (r748,r010)		
A.2.4	Additional Tier 1 transitional adjustments		2,174	2,973	C 01.00 (r660,r010) + C 01.00 (r680,r010) + C 01.00 (r730,r010)		
A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)		57,631	55,452	C 01.00 (r015,r010)	Article 52 of CRR	
A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)		6,384	6,260	C 01.00 (r750,r010)	Article 71 of CRR	
A.4.1	Tier 2 Capital instruments		6,405	6,260	C 01.00 (r760,r010) + C 01.00 (r890,r010)		
A.4.2	Other Tier 2 Capital components and deductions		0	0	C 01.00 (r910,r010) + C 01.00 (r920,r010) + C 01.00 (r930,r010) + C 01.00 (r940,r010) + C 01.00 (r950,r010) + C 01.00 (r970,r010) + C 01.00 (r974,r010) + C 01.00 (r978,r010)		
A.4.3	Tier 2 transitional adjustments		-21	0	C 01.00 (r880,r010) + C 01.00 (r900,r010) + C 01.00 (r960,r010)		
OWN FUNDS REQUIREMENTS	B	TOTAL RISK EXPOSURE AMOUNT		343,316	348,319	C 02.00 (r010,r010)	Articles 92(1), 95, 96 and 98 of CRR
B.1	Of which: Transitional adjustments included		-896	0	C 05.01 (r010,r040)		
CAPITAL RATIOS (%) Transitional period	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)		14.80%	13.75%	CA3 (1)	-
	C.2	TIER 1 CAPITAL RATIO (transitional period)		16.79%	15.92%	CA3 (3)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)		18.65%	17.72%	CA3 (5)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)		48,300	47,884	[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 loaded¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)		14.03%	13.75%	[D.1]/[B-B.1]	-
Memo items	F	Adjustments to CET1 due to IFRS 9 transitional arrangements			0	C 05.01 (r440,r010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements			0	C 05.01 (r440,r020)	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements			0	C 05.01 (r440,r030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements			0	C 05.01 (r440,r040)	

(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

2018 EU-wide Transparency Exercise

Leverage ratio

Deutsche Bank AG

		(mln EUR, %)			
		As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	57,631	55,452	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	52,921	52,479	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	1,395,756	1,324,163	C 47.00 (r300,c010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	1,394,886	1,324,163	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.1%	4.2%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	3.8%	4.0%	C 47.00 (r330,c010)	

2018 EU-wide Transparency Exercise

Risk exposure amounts

Deutsche Bank AG

(mln EUR)	As of 31/12/2017	as of 30/06/2018
Risk exposure amounts for credit risk	214,142	215,149
Risk exposure amount for securitisation and re-securitisations in the banking book	10,170	7,541
Risk exposure amount for contributions to the default fund of a CCP	419	516
Risk exposure amount Other credit risk	203,552	207,092
Risk exposure amount for position, foreign exchange and commodities (Market risk)	30,571	30,270
of which: Risk exposure amount for securitisation and re-securitisations in the trading book ¹	4,800	4,149
Risk exposure amount for Credit Valuation Adjustment	6,451	8,885
Risk exposure amount for operational risk	91,610	93,489
Other risk exposure amounts	542	525
Total Risk Exposure Amount	343,316	348,319

⁽¹⁾ May include hedges, which are not securitisation positions, as per Article 338.3 of CRR

2018 EU-wide Transparency Exercise

P&L

Deutsche Bank AG

(mln EUR)	As of 31/12/2017	As of 30/06/2018
Interest income	22,866	11,941
Of which debt securities income	3,601	1,672
Of which loans and advances income	16,311	9,275
Interest expenses	11,558	7,331
(Of which deposits expenses)	4,471	2,442
(Of which debt securities issued expenses)	5,081	2,280
(Expenses on share capital repayable on demand)	0	0
Dividend income	1,057	1,700
Net Fee and commission income	10,839	5,288
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	561	438
Gains or (-) losses on financial assets and liabilities held for trading, net	3,470	1,029
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	-511	387
Gains or (-) losses from hedge accounting, net	-607	-234
Exchange differences [gain or (-) loss], net	0	0
Net other operating income /(expenses)	-222	-36
TOTAL OPERATING INCOME, NET	25,894	13,181
(Administrative expenses)	22,542	11,178
(Depreciation)	1,393	761
Modification gains or (-) losses, net	n.a.	0
(Provisions or (-) reversal of provisions)	0	0
(Commitments and guarantees given)	0	0
(Other provisions)	0	0
Of which pending legal issues and tax litigation ¹	-456	
Of which restructuring ¹	415	
(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)	587	187
(Financial assets at fair value through other comprehensive income)	n.a.	2
(Financial assets at amortised cost)	n.a.	185
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	78	23
(of which Goodwill)	6	0
Negative goodwill recognised in profit or loss	0	0
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	194	175
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	-161	75
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	1,327	1,283
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	-688	639
Profit or (-) loss after tax from discontinued operations	0	0
PROFIT OR (-) LOSS FOR THE YEAR	-688	639
Of which attributable to owners of the parent	-708	598

⁽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."

2018 EU-wide Transparency Exercise
Market Risk
 Deutsche Bank AG

	SA		IM										IM													
	As of 31/12/2017	As of 30/06/2018	As of 31/12/2017										As of 30/06/2018													
	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						
(in EUR)																										
Traded Debt Instruments	4,744	4,085	310	87	1,113	312							291	75	1,192	284										
Of which: General risk	0	0	274	81	986	287							251	64	911	220										
Of which: Specific risk	4,744	4,085	162	39	505	143							166	44	757	186										
Equities	0	0	126	30	240	50							114	30	142	35										
Of which: General risk	0	0	99	23	176	36							84	23	102	28										
Of which: Specific risk	0	0	78	19	162	34							76	19	99	21										
Foreign exchange risk	87	139	177	47	320	83							217	68	533	180										
Commodities risk	0	0	5	3	19	11							8	3	27	11										
Total	4,831	4,224	350	101	872	253	790	631	1	5	4	25,203	369	97	1,113	326	587	551	0	5	3	25,921				

2018 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

Deutsche Bank AG

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		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
(mb EUR, %)									
Consolidated data	Central governments or central banks	160,003	159,069	27		132,298	131,432	0	
	Regional governments or local authorities	12,324	12,035	35		10,895	10,601	44	
	Public sector entities	7,206	7,211	175		6,708	6,690	87	
	Multilateral Development Banks	5,456	5,453	0		4,855	4,868	0	
	International Organisations	2,145	2,144	0		1,673	1,672	0	
	Institutions	20,721	20,964	668		15,754	15,872	497	
	Corporates	20,791	13,322	12,748		18,990	12,552	12,530	
	of which: SME	858	553	479		918	536	510	
	Retail	5,599	3,887	2,880		5,297	3,539	2,629	
	of which: SME	329	177	98		267	144	83	
	Secured by mortgages on immovable property	3,300	3,267	1,207		3,510	3,460	1,296	
	of which: SME	328	328	142		299	297	131	
	Exposures in default	1,996	1,028	1,377	854	1,361	926	1,270	418
	Items associated with particularly high risk	418	246	387		366	203	305	
	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	556	556	563		195	195	195		
Securitisation	1,794	1,794	966		1,699	1,699	824		
Other exposures	1,281	1,281	1,032		1,331	1,331	1,214		
Standardised Total²	244,133	232,837	22,038	1,081	205,932	196,041	21,590	703	

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).

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(mb EUR, %)									
GERMANY	Central governments or central banks	121,327	121,296	25		100,319	100,339	0	
	Regional governments or local authorities	11,881	11,592	1		10,460	10,159	4	
	Public sector entities	6,561	6,562	44		6,521	6,504	39	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2,029	2,028	25		3,986	3,961	177	
	Corporates	7,821	6,421	5,851		6,498	5,028	5,035	
	of which: SME	111	97	85		137	107	99	
	Retail	1,425	1,348	1,001		1,593	1,471	1,093	
	of which: SME	57	52	30		63	57	33	
	Secured by mortgages on immovable property	229	228	93		249	248	105	
	of which: SME	34	33	15		40	39	18	
	Exposures in default	842	299	412	495	343	278	383	59
	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	60	60	60		7	7	7		
Securitisation									
Other exposures	870	870	40		426	426	9		
Standardised Total²	218,700	218,700	40	518	187,426	187,426	9	104	

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 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(mb EUR, %)									
UNITED STATES	Central governments or central banks	168	168	0		2	2	0	
	Regional governments or local authorities	139	150	30		185	196	39	
	Public sector entities	464	487	97		144	142	28	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	7,399	7,394	192		5,883	5,882	149	
	Corporates	4,743	2,815	2,686		3,452	2,779	2,825	
	of which: SME	0	0	0		1	1	1	
	Retail	3	3	2		2	2	1	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	17	17	7		106	106	49	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	4	3	5	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	286	286	296		186	186	186		
Securitisation									
Other exposures	0	0	0		27	27	27		
Standardised Total²	13,826	13,826	0	5	13,826	13,826	5	5	

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 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(mb EUR, %)									
UNITED KINGDOM	Central governments or central banks	10,941	10,941	0		11,118	11,118	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	126	126	0		5	5	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	6,218	6,350	132		2,953	3,065	64	
	Corporates	246	209	207		228	228	223	
	of which: SME	1	1	0		4	3	2	
	Retail	110	109	82		3	2	2	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	4	4	1		4	4	1	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	15	10	13	5	12	7	10	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	68	68	68		3	3	3		
Securitisation									
Other exposures	0	0	0		0	0	0		
Standardised Total²	17,391	17,391	0	5	17,391	17,391	0	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 general credit risk adjustments.

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Credit Risk - Standardised Approach

Deutsche Bank AG

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(mn EUR, %)									
ITALY	Central governments or central banks	6,537	5,637	0		4,258	3,356	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	8	7	4		8	7	4	
	Corporates	738	382	380		603	321	319	
	of which: SME	135	68	63		216	72	71	
	Retail	1,784	641	478		1,688	532	398	
	of which: SME	53	14	8		33	4	2	
	Secured by mortgages on immovable property	390	380	138		425	416	150	
	of which: SME	12	12	4		5	5	1	
	Exposures in default	336	151	184	183	301	110	140	187
	Items associated with particularly high risk	338	172	258		304	150	225	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	35	35	35		0	0	0		
Securitisation									
Other exposures									
Standardised Total ²				347				362	

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 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(mn EUR, %)									
SPAIN	Central governments or central banks	1,947	1,947	0		1,934	1,933	0	
	Regional governments or local authorities	275	274	0		249	246	0	
	Public sector entities	34	34	34		39	39	19	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	5	4	1		1	1	0	
	Corporates	283	116	117		257	62	62	
	of which: SME	0	0	0		4	4	4	
	Retail	65	52	39		88	76	57	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	201	201	70		178	178	62	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	9	5	10	0	2	2	3	1
	Items associated with particularly high risk	5	5	7		10	7	10	
	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	7	7	7		0	0	0		
Securitisation									
Other exposures									
Standardised Total ²				2				9	

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 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(mn EUR, %)									
LUXEMBOURG	Central governments or central banks	7,360	7,360	0		7,596	7,597	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	21	21	4		4	4	2	
	Corporates	1,357	340	342		1,168	192	213	
	of which: SME	0	0	0		0	0	0	
	Retail	200	45	34		225	68	51	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	1,015	982	344		1,043	1,006	352	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	5	4	5	0	5	4	4	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	1	1	1		0	0	0		
Securitisation									
Other exposures									
Standardised Total ²				4				3	

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

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

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(mn EUR, %)									
NETHERLANDS	Central governments or central banks	2,127	2,126	0		1,493	1,508	0	
	Regional governments or local authorities	16	16	3		0	1	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	4	3	1		0	0	0	
	Corporates	898	567	547		927	639	623	
	of which: SME	602	381	325		543	338	325	
	Retail	292	137	80		190	97	59	
	of which: SME	220	111	60		171	83	48	
	Secured by mortgages on immovable property	312	312	138		282	280	125	
	of which: SME	281	282	123		254	253	112	
	Exposures in default	266	117	136	126	179	61	69	113
	Items associated with particularly high risk	11	8	12		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		
Securitisation									
Other exposures									
Standardised Total ²				133				122	

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.

2018 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

Deutsche Bank AG

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(mln EUR, %)									
SWITZERLAND	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	38	38	8		4	5	1	
	Corporates	102	48	47		48	32	32	
	of which: SME	0	0	0		0	0	0	
	Retail	8	6	4		9	7	5	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	6	6	2		27	27	12	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1	0	0	1	4	3	4	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		0	0	0		
Equity	32	32	32		0	0	0		
Securitisation									
Other exposures									
Standardised Total ²	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 (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 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(mln EUR, %)									
INDIA	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	1,111	1,111	24		408	405	8	
	Corporates	330	151	221		389	150	150	
	of which: SME	1	0	0		1	0	0	
	Retail	924	769	577		839	674	506	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	957	957	350		1,051	1,049	387	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	54	46	57	8	56	43	56	12
	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	7	7	7		0	0	0		
Securitisation									
Other exposures									
Standardised Total ²	0	0	0	9	0	0	0	21	

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 31/12/2017				As of 30/06/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(mln EUR, %)									
FRANCE	Central governments or central banks	2,658	2,658	0		1,477	1,477	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	476	476	0		166	165	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	957	956	19		896	895	18	
	Corporates	79	67	66		212	90	24	
	of which: SME	0	0	0		0	0	0	
	Retail	3	1	1		4	2	1	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	10	10	3		9	9	3	
	of which: SME	1	1	0		1	1	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 ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	1	1	1		0	0	0		
Securitisation									
Other exposures									
Standardised Total ²	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 (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.

2018 EU-wide Transparency Exercise

Credit Risk - IRB Approach
Deutsche Bank AG

		IRB Approach											
		As of 31/12/2017					As of 30/06/2018						
		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				
		(min EUR, %)											
SWITZERLAND	Central banks and central governments	3,504	0	3,509	22	0	0	2,916	0	2,909	16	0	0
	Institutions	4,132	0	4,095	406	0	0	3,420	0	3,347	309	0	0
	Corporates	14,826	369	10,644	2,068	5	30	15,102	717	10,322	1,924	8	27
	Corporates - Of Which: Specialised Lending	87	2	81	36	1	2	77	0	73	31	0	1
	Corporates - Of Which: SME	276	0	152	41	0	0	262	0	136	53	0	0
	Retail	269	6	246	37	1	2	268	5	244	40	1	3
	Retail - Secured on real estate property	192	5	190	29	1	1	195	4	193	32	1	2
	Retail - Secured on real estate property - Of Which: SME	6	0	6	0	0	0	4	0	4	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	187	5	184	29	1	1	191	4	189	31	1	2
	Retail - Qualifying Revolving	21	0	16	1	0	0	21	0	15	1	0	0
	Retail - Other Retail	56	1	41	7	0	1	53	1	36	7	0	1
	Retail - Other Retail - Of Which: SME	7	0	5	1	0	0	9	0	5	1	0	0
	Retail - Other Retail - Of Which: non-SME	49	1	36	6	0	1	43	1	32	6	0	1
	Equity	24	0	24	54	0	0	59	0	59	116	0	0
Securitisation													
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 31/12/2017					As of 30/06/2018						
		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				
		(min EUR, %)											
INDIA	Central banks and central governments	2,350	0	2,402	1,394	0	0	2,372	0	2,433	1,469	0	2
	Institutions	2,400	0	2,114	1,174	0	2	1,946	0	1,617	641	0	0
	Corporates	11,968	291	5,926	2,557	112	120	11,131	392	5,659	2,317	99	130
	Corporates - Of Which: Specialised Lending	323	0	322	165	0	1	380	110	279	70	33	0
	Corporates - Of Which: SME	18	12	61	67	6	0	105	54	78	60	6	24
	Retail	69	0	18	7	0	0	25	0	22	8	0	0
	Retail - Secured on real estate property	2	0	2	0	0	0	3	0	3	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	2	0	2	0	0	0	3	0	3	0	0	0
	Retail - Qualifying Revolving	2	0	1	0	0	0	2	0	1	0	0	0
	Retail - Other Retail	15	0	14	6	0	0	20	0	18	8	0	0
	Retail - Other Retail - Of Which: SME	2	0	1	0	0	0	3	0	1	0	0	0
	Retail - Other Retail - Of Which: non-SME	13	0	13	6	0	0	17	0	17	7	0	0
	Equity	4	0	4	15	0	0	39	0	39	145	0	0
Securitisation													
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 31/12/2017					As of 30/06/2018						
		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				
		(min EUR, %)											
FRANCE	Central banks and central governments	45	0	860	10	0	0	37	0	850	8	0	0
	Institutions	2,762	0	2,755	691	0	0	4,256	0	4,270	692	0	0
	Corporates	12,772	1	6,130	2,201	0	6	9,815	12	5,019	1,960	1	9
	Corporates - Of Which: Specialised Lending	924	0	876	197	0	1	1,051	0	1,008	238	0	1
	Corporates - Of Which: SME	119	0	48	46	0	1	111	0	36	19	0	1
	Retail	190	6	164	25	0	4	224	5	188	25	0	3
	Retail - Secured on real estate property	69	2	68	12	0	1	71	2	71	11	0	1
	Retail - Secured on real estate property - Of Which: SME	3	0	3	0	0	0	3	0	3	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	66	2	65	12	0	1	69	2	68	11	0	1
	Retail - Qualifying Revolving	14	0	10	1	0	0	14	0	11	1	0	0
	Retail - Other Retail	107	4	86	12	0	3	139	3	106	14	0	3
	Retail - Other Retail - Of Which: SME	18	0	6	1	0	0	33	0	9	2	0	0
	Retail - Other Retail - Of Which: non-SME	90	4	80	11	0	3	106	3	97	12	0	3
	Equity	3	0	3	9	0	0	4	0	4	12	0	0
Securitisation													
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).

2018 EU-wide Transparency Exercise

Sovereign Exposure

Deutsche Bank AG

(mln EUR)

As of 31/12/2017

Country / Region	Financial assets: Carrying Amount			Memo: breakdown by accounting portfolio														
		of which: loans and advances	of which: debt securities	Held for trading ¹			Designated at fair value through profit or loss ²			Available-for-sale ³			Loans and Receivables ⁴			Held-to-maturity investments		
				of which: Loans and advances	of which: Debt securities	of which: Loans and advances	of which: Debt securities	of which: Loans and advances	of which: Debt securities	of which: Loans and advances	of which: Debt securities	of which: Loans and advances	of which: Debt securities	of which: Loans and advances	of which: Debt securities			
TOTAL - ALL COUNTRIES	112,137.7	19,065.6	93,072.2	55,439.8	612.1	54,827.7	11,698.7	4,350.4	7,348.4	27,366.4	0.0	27,366.4	15,541.3	14,103.1	1,438.2	2,091.6	0.0	2,091.6
Austria	2,248.4	34.9	2,213.4															
Belgium	1,657.1	0.0	1,657.1															
Bulgaria	3.4	0.0	3.4															
Croatia	177.3	149.9	27.4															
Cyprus	4.0	0.0	4.0															
Czech Republic	2.7	0.0	2.7															
Denmark	9.8	0.0	9.8															
Estonia	0.0	0.0	0.0															
Finland	1,113.9	154.5	959.4															
France	4,855.0	615.4	4,239.6															
Germany	18,323.7	8,190.7	10,133.0															
Greece	5.9	0.0	5.9															
Hungary	132.9	0.0	132.9															
Ireland	815.4	0.0	815.4															
Italy	3,096.2	35.1	3,061.1															
Latvia	2.1	0.0	2.1															
Lithuania	19.9	11.3	8.6															
Luxembourg	1,451.9	0.0	1,451.9															
Malta	0.0	0.0	0.0															
Netherlands	2,649.8	53.1	2,596.7															
Poland	1,597.6	9.7	1,587.9															
Portugal	120.6	64.6	56.0															
Romania	121.4	0.0	121.4															
Slovakia	15.2	0.0	15.2															
Slovenia	86.9	32.1	54.9															
Spain	2,574.9	408.9	2,166.0															
Sweden	346.9	0.0	346.9															
United Kingdom	9,862.1	93.8	9,768.3															
Iceland	0.2	0.0	0.2															
Liechtenstein	0.0	0.0	0.0															
Norway	4.0	0.0	4.0															
Switzerland	270.5	9.5	261.0															
Australia	2,333.2	18.7	2,314.5															
Canada	1,664.2	1,543.5	120.6															
China	2,193.9	2,098.6	95.2															
Hong Kong	0.7	0.0	0.7															
Japan	3,368.1	8.5	3,359.6															
U.S.	29,097.8	1,284.1	27,813.7															
Other advanced economies non EEA	1,623.5	12.4	1,611.1															
Other Central and eastern Europe countries non EEA	316.6	207.0	109.7															
Middle East	734.9	720.6	14.3															
Latin America and the Caribbean	2,383.4	1,320.4	1,063.0															
Africa	1,243.8	973.2	270.6															
Others	15,608.0	1,015.1	14,592.9															

Notes:

Information disclosed in this template is sourced from FINREP templates F 20 and F 04.

The information reported covers all exposures to "General governments" as defined in paragraph 41. (b) of Annex V of ITS on Supervisory reporting; "central governments, state or regional governments, and local governments, including administrative bodies and non-commercial undertakings, but excluding public companies and private companies held by these administrations that have a commercial activity (which shall be reported under "non-financial corporations"); social security funds; and international organisations, such as the European Community, the International Monetary Fund and the Bank for International Settlements.

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, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

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

¹ Includes "Trading financial assets" portfolio for banks reporting under GAAP

² Includes "Non-trading non-derivative financial assets measured at fair value through profit or loss" portfolio for banks reporting under GAAP

³ Includes "Non-trading non-derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP

⁴ Includes "Non-trading debt instruments measured at a cost-based method" and "Other non-trading non-derivative financial assets" portfolio for banks reporting under GAAP

2018 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Deutsche Bank AG

As of 30/06/2018

		Direct exposures														Risk weighted exposure amount
		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			
		192	192	60	0	0	132	283	3,964	418	7,971	0	0			
		21	21	0	0	21	0	0	0	0	0	0	0			
		0	0	0	0	0	0	0	0	0	0	0	0			
		51	51	0	0	51	0	0	0	0	0	0	0			
		52	52	0	0	52	0	0	0	0	0	0	0			
		0	0	0	0	0	0	0	0	0	0	0	0			
		265	265	0	0	265	0	0	0	0	0	0	0			
		581	581	60	0	389	132	283	3,964	418	7,971	0	0			
		1,653	1,653	1,422	0	177	298	4,319	353	6,451	0	0				
		325	325	101	0	27	0	0	0	2	0	0				
		0	0	0	0	0	0	0	0	0	0	0				
		985	985	803	0	66	0	0	0	0	0	0				
		279	279	259	0	20	0	0	0	0	0	0				
		0	0	0	0	0	0	0	0	0	0	0				
		124	124	0	0	124	0	0	0	0	0	0				
		3,168	3,168	1,422	0	1,287	289	298	4,319	353	6,451	2	74			
		5,928	5,928	3,222	0	147	2,559	4,349	21,858	1,544	19,738	181	0			
		1,920	1,920	0	0	933	987	0	0	0	0	194	0			
		851	851	220	0	430	0	0	0	0	0	0	0			
		2,189	2,189	893	0	1,296	0	0	0	0	0	15	0			
		2,715	2,715	766	0	1,947	0	0	0	0	0	1	0			
		1,230	1,230	397	0	833	0	0	0	0	0	6	0			
		1,883	1,883	0	0	1,883	0	0	0	0	0	36	0			
		16,617	16,613	3,222	0	4,176	8,898	4,349	21,870	1,545	19,788	426	81			
		187	187	0	0	0	0	7	343	106	1,275	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			
		8	8	0	0	8	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			
		195	195	187	0	8	8	7	343	106	1,275	0	60			
		56	56	56	0	0	0	46	1,000	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	0	0	0	0	0	0	0	0	0	0			
		56	56	56	0	0	0	46	1,000	0	0	0	0			
		121	121	118	0	3	17	17	463	274	1,819	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	0	0	0	0	0	0	0	0			
		121	121	118	0	3	17	17	483	274	1,819	0	23			
		123	123	123	0	0	110	2,386	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	0	0	0	0	0	0	0	0	0	0	0			
		123	123	123	0	0	110	2,386	0	0	0	0	0			

2018 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Deutsche Bank AG

As of 30/06/2018

(min EUR)		Direct exposures														Risk weighted exposure amount
		On balance sheet							Derivatives				Off balance sheet			
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets 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															
	Italy	1,715	1,715	1,695	0	0	19	1,603	9,359	540	7,600	0	0			
F 0 - 3M f		0	0	0	0	0	0	0	0	0	0	0	0			
F 3M - 1Y f		1,025	1,025	0	0	1,024	1	0	0	0	0	10	0			
F 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 2Y - 3Y f		190	190	0	0	190	0	0	0	0	0	0	0			
F 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 10Y - more		333	333	0	0	332	1	0	0	0	0	0	0			
Total		3,272	3,272	1,695	0	1,555	21	1,603	9,359	540	7,600	10	0	258		
	Latvia	2	2	2	0	0	0	156	363	0	0	0	0			
F 0 - 3M f		0	0	0	0	0	0	0	0	0	0	0	0			
F 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 10Y - more		0	0	0	0	0	0	0	0	0	0	0	0			
Total		2	2	2	0	0	0	156	363	0	0	0	0	62		
	Lithuania	16	16	5	0	0	11	0	0	44	600	0	0			
F 0 - 3M f		0	0	0	0	0	0	0	0	0	0	0	0			
F 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 10Y - more		0	0	0	0	0	0	0	0	0	0	0	0			
Total		16	16	5	0	0	11	0	0	44	600	0	0	4		
	Luxembourg	283	283	283	0	0	0	0	0	44	600	0	0			
F 0 - 3M f		0	0	0	0	0	0	0	0	0	0	0	0			
F 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 2Y - 3Y f		110	110	0	0	110	0	0	0	0	0	0	0			
F 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 10Y - more		151	151	0	0	151	0	0	0	0	0	0	0			
Total		544	544	283	0	261	0	0	0	44	600	0	0	0		
	Malta	4	4	0	0	0	4	0	0	0	0	0	0			
F 0 - 3M f		0	0	0	0	0	0	0	0	0	0	0	0			
F 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 10Y - more		4	4	0	0	0	4	0	0	0	0	0	0			
Total		4	4	0	0	0	4	0	0	0	0	0	0	0		
	Netherlands	617	617	515	0	100	2	70	391	1,430	7,595	0	0			
F 0 - 3M f		116	116	0	0	101	15	0	0	0	0	16	0			
F 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 2Y - 3Y f		226	226	0	0	226	0	0	0	0	0	0	0			
F 3Y - 5Y f		129	129	0	0	112	16	0	0	0	0	0	0			
F 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 10Y - more		823	823	0	0	823	0	0	0	0	0	0	0			
Total		1,910	1,910	515	0	1,342	53	70	391	1,430	7,595	16	0	13		
	Poland	314	314	47	0	268	0	0	0	0	0	0	0			
F 0 - 3M f		814	814	0	0	814	0	0	0	0	0	1	0			
F 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 2Y - 3Y f		479	479	0	0	479	0	0	0	0	0	0	0			
F 3Y - 5Y f		50	50	49	0	49	1	0	0	0	0	0	0			
F 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0			
F 10Y - more		4	4	4	0	4	0	0	0	0	0	0	0			
Total		1,662	1,662	47	0	1,610	5	0	0	0	0	1	0	235		

2018 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Deutsche Bank AG

As of 30/06/2018

(min EUR)		Direct exposures														Risk weighted exposure amount
		On balance sheet						Derivatives				Off balance sheet				
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets 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		
Carrying amount	Notional amount			Carrying amount	Notional amount	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions					
Residual Maturity	Country / Region	I 0 - 3M f	153	153	99	0	0	0	54	44	200	95	824	0	0	7
		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	0	0	0	0	0	0	0	0	0	0	0	0	0			
Total	153	153	99	0	0	0	54	44	200	95	824	0	0			
Portugal	Romania	I 0 - 3M f	12	12	12	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	0	0	0	0	0	0	0	0	0	0	0	0	0			
Total	12	12	12	0	0	0	0	0	0	0	0	0	0			
Slovakia	Slovenia	I 0 - 3M f	28	28	28	0	0	0	0	21	116	0	0	0	0	3
		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	0	0	0	0	0	0	0	0	0	0	0	0	0			
Total	28	28	28	0	0	0	0	21	116	0	0	0	0			
Spain	Sweden	I 0 - 3M f	6	6	3	0	0	3	3	1	123	0	234	0	0	4
		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	0	0	0	0	0	0	0	0	0	0	0	0	0			
Total	6	6	3	0	0	3	3	1	123	0	234	0	0			
United Kingdom	Slovenia	I 0 - 3M f	1,173	1,173	1,154	0	0	19	19	7	101	9	125	0	0	176
		I 3M - 1Y f	403	403	0	0	0	100	303	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	238	238	0	0	0	232	6	0	0	0	0	0	0	
		I 3Y - 5Y f	305	305	0	0	0	304	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	113	113	0	0	0	107	6	0	0	0	0	0	0			
Total	2,232	2,232	1,154	0	0	743	334	7	101	9	125	0	0			
Slovenia	Slovenia	I 0 - 3M f	7	7	7	0	0	0	0	108	1,233	19	431	0	0	57
		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	15	15	0	0	0	15	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	0	0	0	0	0	0	0	0	0	0	0	0	0			
Total	22	22	7	0	0	15	108	1,233	19	431	0	0				
Slovenia	United Kingdom	I 0 - 3M f	8,913	8,913	8,913	0	0	0	0	370	2,262	39	1,471	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	773	773	0	0	0	773	0	0	0	0	0	0	0	
		I 3Y - 5Y f	506	506	0	0	0	506	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	1,926	1,926	0	0	0	1,926	0	0	0	0	0	0	0			
Total	12,106	12,106	8,913	0	0	0	370	2,262	39	1,471	0	0				

2018 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Deutsche Bank AG

As of 30/06/2018

		Direct exposures													Risk weighted exposure amount	
		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			
	Iceland	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Liechtenstein	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Norway	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Australia	1,915	1,915	1,915	0	0	0	11	183	6	51	0	0	0	0	0
	Canada	92	91	66	0	25	0	6	696	15	1,064	44	0	0	0	2
	Hong Kong	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Japan	3,059	3,059	3,047	0	0	12	38	888	20	718	0	0	0	0	6
	Total	3,067	3,067	3,047	0	0	12	38	888	20	718	0	0	0	0	6

2018 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Deutsche Bank AG

As of 30/06/2018

(min EUR)		Direct exposures												Off balance sheet		Risk weighted exposure amount
		On balance sheet				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			
		14,836	14,836	12,946	0	466	433	1,168	44,279	953	22,212	0	0			
	U.S.	497	497	0	0	341	131	0	0	0	0	0	0			
		43	43	0	0	43	0	0	0	0	0	0	0			
		1,921	1,921	0	0	1,820	74	0	0	0	0	0	0			
		3,288	3,288	0	0	2,512	23	0	0	0	0	109	0			
		0	0	0	0	0	0	0	0	0	0	0	0			
		4,147	4,147	0	0	3,134	2	0	0	0	0	1	0			
		0	0	0	0	0	0	0	0	0	0	0	0			
		24,731	24,731	12,946	0	8,318	663	1,168	44,279	953	22,212	110	0			
		345	345	15	0	0	19	16	750	37	1,286	0	0			
	China	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	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			
		345	345	15	0	0	19	16	750	37	1,286	14	0			
		214	214	214	0	0	0	45	309	13	192	0	0			
	Switzerland	27	27	0	0	22	4	0	0	0	0	0	0			
		0	0	0	0	0	0	0	0	0	0	0	0			
		38	38	0	0	23	15	0	0	0	0	0	0			
		24	24	0	0	24	0	0	0	0	0	0	0			
		0	0	0	0	0	0	0	0	0	0	0	0			
		47	47	0	0	0	0	0	0	0	0	0	0			
		0	0	0	0	0	0	0	0	0	0	0	0			
		350	350	214	0	116	20	45	309	13	192	16	0			
		1,526	1,526	1,459	0	66	0	34	870	25	643	0	0			
	Other advanced economies non EEA	197	197	0	0	197	0	0	0	0	0	0	0			
		0	0	0	0	0	0	0	0	0	0	0	0			
		42	42	0	0	42	0	0	0	0	0	0	0			
		40	40	0	0	40	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			
		1,805	1,805	1,459	0	345	0	34	870	25	643	0	0			
		357	357	311	0	46	17	0	0	0	0	4	0			
	Other Central and eastern Europe countries non EEA	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			
		4	4	0	0	4	0	0	0	0	0	1	0			
		0	0	0	0	0	0	0	0	0	0	0	0			
		23	23	0	0	0	16	0	0	0	0	1	0			
		385	385	341	0	0	37	0	0	0	0	6	0			
		206	206	206	0	0	0	0	0	0	0	0	0			
	Middle East	261	261	0	0	261	0	0	0	0	0	0	0			
		0	0	0	0	0	0	0	0	0	0	0	0			
		311	311	0	0	311	0	0	0	0	0	0	0			
		437	437	0	0	437	0	0	0	0	0	0	0			
		0	0	0	0	0	0	0	0	0	0	0	0			
		375	375	0	0	0	375	0	0	0	0	20	0			
		1,590	1,590	206	0	1,010	375	0	0	0	0	20	0			
		924	924	869	0	55	58	513	3	0	141	20	0			
	Latin America and the Caribbean	660	660	678	0	612	54	0	0	0	129	0	0			
		0	0	0	0	0	0	0	0	0	0	0	0			
		41	41	20	0	41	20	0	0	0	67	0	0			
		94	94	0	0	94	0	0	0	0	4	0	0			
		0	0	0	0	0	0	0	0	0	0	0	0			
		295	294	0	0	294	0	0	0	0	67	0	0			
		2,035	2,029	869	0	86	1,075	58	513	3	141	297	0			

2018 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Deutsche Bank AG

As of 30/06/2018

(mln EUR)		Direct exposures													Risk weighted exposure amount	
		On balance sheet						Derivatives				Off balance sheet				
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading		of which: Financial assets designated at fair value through profit or loss		Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures				
Carrying amount	Notional amount			Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions							
Residual Maturity	Country / Region															
		539	539	505	0	0	34	121	214	0	0	0	0	0	0	
		157	157	0	0	0	157	0	0	0	0	0	5	0		
		70	70	0	0	0	70	0	0	0	0	0	0	0		
		167	163	0	0	0	163	0	0	0	0	0	8	0		
		183	183	0	0	0	183	0	0	0	0	0	213	0		
		1,116	1,111	505	0	0	607	121	214	0	0	0	226	0		
		14,171	14,171	12,121	98	979	951	24	2,376	6	164	6	0	0		
		1,224	1,233	0	0	1,225	7	0	0	0	0	0	0	0		
		0	0	0	0	0	0	0	0	0	0	0	0	0		
		822	822	0	0	662	100	0	0	0	0	0	13	0		
		650	650	0	0	504	146	0	0	0	0	0	34	0		
		0	0	0	0	0	0	0	0	0	0	0	0	0		
		1,368	1,367	0	0	705	232	0	0	0	0	0	17	0		
		18,246	18,242	12,121	98	4,077	1,437	24	2,376	6	164	70	0	1,808		

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.

(5) 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.

(6) Residual countries not reported separately in the Transparency exercise.

Regions:

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

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

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

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

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

2018 EU-wide Transparency Exercise

Performing and non-performing exposures

Deutsche Bank AG

	As of 31/12/2017							As of 30/06/2018							
	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ¹		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 ¹		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: defaulted							
(mln EUR)															
Debt securities (including at amortised cost and fair value)	59,952	0	107	107	14	20	0	56,741	0	129	129	13	0	0	
Central banks	609	0	0	0	0	0	0	1,732	0	0	0	0	0	0	
General governments	38,258	0	0	0	14	0	0	32,603	0	0	0	4	0	0	
Credit institutions	15,385	0	0	0	0	0	0	13,357	0	0	0	1	0	0	
Other financial corporations	2,382	0	83	83	0	10	0	4,751	0	73	73	5	0	0	
Non-financial corporations	3,318	0	24	24	0	10	0	4,299	0	56	56	2	0	0	
Loans and advances (including at amortised cost and fair value)	806,091	600	10,206	9,892	376	3,601	3,838	823,255	662	10,750	10,199	930	3,560	4,273	
Central banks	228,335	0	18	18	7	0	0	208,609	0	19	19	3	0	0	
General governments	18,472	4	106	106	12	7	89	19,729	0	99	99	9	9	77	
Credit institutions	63,404	2	1	1	9	1	0	75,426	1	0	0	16	0	0	
Other financial corporations	164,044	15	640	640	58	88	40	166,464	8	1,025	977	41	82	80	
Non-financial corporations	137,711	144	5,622	5,621	237	2,063	2,118	162,444	219	5,597	5,271	247	1,966	2,271	
of which: small and medium-sized enterprises at amortised cost	20,116	46	1,363	1,363	40	668	512	22,843	49	1,412	1,400	53	717	486	
Households	194,125	436	3,819	3,506	53	1,443	1,591	190,583	435	4,010	3,832	614	1,503	1,845	
DEBT INSTRUMENTS other than HFT	866,043	600	10,313	9,999	390	3,621	3,838	879,996	662	10,879	10,327	943	3,560	4,273	
OFF-BALANCE SHEET EXPOSURES	251,464		1,706	1,706	159	150	482	256,906		1,074	1,072	177	145	234	

⁽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 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.

2018 EU-wide Transparency Exercise

Forborne exposures

Deutsche Bank AG

(mln EUR)	As of 31/12/2017					As of 30/06/2018				
	Gross carrying amount of exposures with forbearance measures	Of which non-performing 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	Of which non-performing 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 on non-performing exposures with forbearance measures	Of which on non-performing exposures with forbearance measures				Of which on non-performing exposures with forbearance measures	Of which on non-performing exposures with forbearance measures	
Debt securities (including at amortised cost and fair value)	14	14	0	0	0	6	6	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	14	14	0	0	0	6	6	0	0	0
Loans and advances (including at amortised cost and fair value)	4,643	3,085	1,102	1,083	1,974	5,126	3,266	1,239	1,176	2,162
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	6	6	3	3	0	6	6	3	3	0
Credit institutions	0	0	0	0	0	0	0	0	0	0
Other financial corporations	141	102	56	54	24	92	77	38	38	35
Non-financial corporations	2,719	2,255	808	803	1,366	3,271	2,469	842	821	1,567
of which: small and medium-sized enterprises at amortised cost	916	796	346	345	449	1,173	856	372	369	572
Households	1,777	723	235	223	584	1,757	714	356	314	560
DEBT INSTRUMENTS other than HFT	4,657	3,099	1,102	1,083	1,974	5,132	3,272	1,239	1,176	2,162
Loan commitments given	185	82	7	7	43	242	105	7	3	21

⁽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.