



2019 EU-wide Transparency Exercise

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

2019 EU-wide Transparency Exercise

Key Metrics

Deutsche Bank AG

(mln EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	47,767	47,486	47,712	46,523	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	47,767	47,486	47,712	46,523	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	55,343	55,091	55,354	54,138	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	55,343	55,091	55,354	54,138	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	61,547	61,292	61,577	60,156	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	61,547	61,292	61,577	60,156	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	341,725	350,432	347,475	346,878	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	341,725	350,432	347,475	346,878	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	13.98%	13.55%	13.73%	13.41%	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	13.98%	13.55%	13.73%	13.41%	(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	16.20%	15.72%	15.93%	15.61%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	16.20%	15.72%	15.93%	15.61%	(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	18.01%	17.49%	17.72%	17.34%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	18.01%	17.49%	17.72%	17.34%	(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	1,305,408	1,272,926	1,345,333	1,304,162	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	4.24%	4.33%	4.11%	4.15%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



2019 EU-wide Transparency Exercise

Leverage ratio

Deutsche Bank AG

(mln EUR, %)		As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	55,343	55,091	55,354	54,138	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	52,363	52,082	52,307	51,119	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	1,305,408	1,272,926	1,345,333	1,304,162	C 47.00 (r300,c010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	1,305,408	1,272,926	1,345,333	1,304,162	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.2%	4.3%	4.1%	4.2%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.0%	4.1%	3.9%	3.9%	C 47.00 (r330,c010)	

2019 EU-wide Transparency Exercise

Capital

Deutsche Bank AG

		(min EUR, %)						
		As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION	
OWN FUNDS Transitional period	A	OWN FUNDS	61,547	61,292	61,577	60,156	C 01.00 (010,010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	47,767	47,486	47,712	46,523	C 01.00 (020,010)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	45,360	45,490	45,504	45,567	C 01.00 (030,010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	16,284	16,297	15,972	12,408	C 01.00 (130,010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (f) of CRR
	A.1.3	Accumulated other comprehensive income	147	382	937	661	C 01.00 (180,010)	Articles 4(100), 26(1) point (d) and 36 (1) point (f) of CRR
	A.1.4	Other Reserves	0	0	0	0	C 01.00 (200,010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (210,010)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	883	846	877	833	C 01.00 (230,010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-1,551	-1,833	-1,946	-1,958	C 01.00 (250,010)	Articles 32 to 35 of and 36 (1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-8,548	-8,566	-8,639	-7,175	C 01.00 (300,010) + C 01.00 (340,010)	Articles 4(113), 36(1) point (b) and 37 of CRR, Articles 4(115), 36(1) point (b) and 37 point (a) of CRR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-2,738	-2,758	-2,648	-1,080	C 01.00 (370,010)	Articles 36(1) point (e) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-175	-367	-328	-209	C 01.00 (380,010)	Articles 36(1) point (e), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-1,039	-1,111	-1,091	-1,072	C 01.00 (390,010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (430,010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (440,010)	Article 36(1) point (i) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (450,010) + C 01.00 (460,010) + C 01.00 (470,010) + C 01.00 (471,010) + C 01.00 (472,010)	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) and 37(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	0	0	C 01.00 (460,010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (480,010)	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	0	0	C 01.00 (490,010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (500,010)	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	0	0	C 01.00 (510,010)	Article 48 of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (524,010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-857	-895	-926	-1,450	C 01.00 (529,010)	-
	A.1.21	Transitional adjustments	0	0	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	0	0	C 01.00 (220,010)	Articles 48(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (240,010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (520,010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	7,576	7,604	7,642	7,614	C 01.00 (530,010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	4,596	4,595	4,595	4,595	C 01.00 (540,010) + C 01.00 (670,010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (770,010)	
A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (690,010) + C 01.00 (700,010) + C 01.00 (710,010) + C 01.00 (740,010) + C 01.00 (744,010) + C 01.00 (746,010)		
A.2.4	Additional Tier 1 transitional adjustments	2,980	3,009	3,047	3,019	C 01.00 (660,010) + C 01.00 (680,010) + C 01.00 (730,010)		
A.3	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	55,343	55,091	55,354	54,138	C 01.00 (015,010)	Article 25 of CRR	
A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	6,204	6,202	6,223	6,018	C 01.00 (750,010)	Article 71 of CRR	
A.4.1	Tier 2 Capital instruments	6,204	6,202	6,223	6,018	C 01.00 (760,010) + C 01.00 (890,010)		
A.4.2	Other Tier 2 Capital components and deductions	0	0	0	0	C 01.00 (910,010) + C 01.00 (920,010) + C 01.00 (930,010) + C 01.00 (940,010) + C 01.00 (950,010) + C 01.00 (970,010) + C 01.00 (974,010) + C 01.00 (978,010)		
A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (880,010) + C 01.00 (900,010) + C 01.00 (960,010)		
OWN FUNDS REQUIREMENTS	B	TOTAL RISK EXPOSURE AMOUNT	341,725	350,432	347,475	346,878	C 02.00 (010,010)	Articles 92(3), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (010,040)	
CAPITAL RATIOS (%) Transitional period	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	13.98%	13.55%	13.73%	13.41%	CA3 (1)	-
	C.2	TIER 1 CAPITAL RATIO (transitional period)	16.20%	15.72%	15.93%	15.61%	CA3 (3)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	18.01%	17.49%	17.72%	17.34%	CA3 (5)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	47,767	47,486	47,712	46,523	[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)	13.98%	13.55%	13.73%	13.41%	[D.1]/[B-B.1]	-
Memo items	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (440,010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (440,020)	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (440,030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (440,040)	

(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



2019 EU-wide Transparency Exercise

Overview of Risk exposure amounts

Deutsche Bank AG

	RWAs				COREP CODE
	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	
(mln EUR, %)					
Credit risk (excluding CCR and Securitisations)	176,124	178,629	185,412	190,445	C 02.00 (r040, c010) - [C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)] - [C 02.00 (R220, c010) + C 02.00 (R430, c010)] - C 02.00 (R460, c010)
Of which the standardised approach	18,841	18,315	19,633	18,261	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	3,638	3,709	3,684	3,728	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	140,942	144,159	146,345	151,913	C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]
Of which equity IRB	8,481	9,170	8,795	9,126	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA)	26,927	24,945	27,754	25,954	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	9,187	7,997	7,063	6,219	C 02.00 (R640, c010)
Settlement risk	53	86	118	269	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	8,369	9,253	10,468	10,763	C 02.00 (R770, c010) + C 02.00 (R220, c010) + C 02.00 (R430, c010)
Position, foreign exchange and commodities risks (Market risk)	30,053	37,355	30,850	28,849	Q3 2018: C 02.00 (R520, c010) from Q4 2018: C 02.00 (R520, c010) + C 02.00 (R910, c010)
Of which the standardised approach	4,658	5,493	4,283	3,101	C 02.00 (R530, c010)
Of which IMA	25,395	31,862	26,445	25,331	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	4,441	5,224	4,211	3,361	Q3 2018: 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 from Q4 2018: 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
Large exposures in the trading book	0	0	0	0	C 02.00 (R680, c010)
Operational risk	90,846	91,989	85,633	84,195	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	0	0	C 02.00 (R600, c010)
Of which standardised approach	0	0	0	0	C 02.00 (R610, c010)
Of which advanced measurement approach	90,846	91,989	85,633	84,195	C 02.00 (R620, c010)
Other risk exposure amounts	166	180	178	183	Q3 2018: C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) from Q4 2018: Q3 2018: C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) - C 02.00 (R910, c010)
Total	341,725	350,432	347,475	346,878	

2019 EU-wide Transparency Exercise

P&L
Deutsche Bank AG

(min EUR)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019
Interest income	17,826	23,971	6,390	12,790
Of which debt securities income	2,545	3,478	922	1,856
Of which loans and advances income	13,933	18,737	5,054	10,083
Interest expenses	10,204	11,851	3,483	6,445
(Of which deposits expenses)	3,563	4,681	1,421	2,853
(Of which debt securities issued expenses)	3,415	4,473	1,100	2,201
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	2,008	998	369	568
Net Fee and commission income	7,709	9,910	2,391	4,807
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	477	504	47	66
Gains or (-) losses on financial assets and liabilities held for trading, net	1,049	218	724	835
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	607	1,226	-86	-34
Gains or (-) losses from hedge accounting, net	-329	-487	-68	-261
Exchange differences [gain or (-) loss], net	0	0	0	0
Net other operating income /(expenses)	-31	11	-56	-78
TOTAL OPERATING INCOME, NET	19,111	24,500	6,228	12,247
(Administrative expenses)	16,252	21,370	5,300	10,268
(Depreciation)	1,144	1,535	565	1,139
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	0	0	0	0
(Commitments and guarantees given)	0	0	0	0
(Other provisions)	0	0	0	0
Of which pending legal issues and tax litigation ¹		176		
Of which restructuring ¹		241		
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	248	496	123	292
(Financial assets at fair value through other comprehensive income)	0	1	3	2
(Financial assets at amortised cost)	248	496	121	289
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	28	23	8	1,387
(of which Goodwill)	0	0	0	1,035
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	210	223	34	81
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	87	139	-3	-6
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	1,736	1,438	262	-764
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	839	457	180	-3,017
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	839	457	180	-3,017
Of which attributable to owners of the parent	778	379	158	-3,079

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."

2019 EU-wide Transparency Exercise

Total Assets: fair value and impairment distribution

Deutsche Bank AG

(min EUR)		As of 30/09/2018				As of 31/12/2018				As of 31/03/2019				As of 30/06/2019				References
ASSETS:	Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy				
		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		
Cash, cash balances at central banks and other demand deposits	209,808				197,202				198,264				170,722				IAS 1.54 (i)	
Financial assets held for trading	478,981	93,123	369,404	16,454	471,499	85,654	368,222	17,623	493,826	103,209	372,139	18,477	527,147	94,959	414,163	18,026	IFRS 7.8(a)(ii); IFRS 9. Appendix A	
Non-trading financial assets mandatorily at fair value through profit or loss	95,140	6,649	83,465	5,026	99,485	8,220	85,345	5,921	107,382	3,914	97,363	6,105	100,261	4,011	91,248	5,001	IFRS 7.8(a)(ii); IFRS 9.4.1.4	
Financial assets designated at fair value through profit or loss	103	103	0	0	104	104	0	0	0	0	0	0	34	0	0	34	IFRS 7.8(a)(i); IFRS 9.4.1.5	
Financial assets at fair value through other comprehensive income	49,642	30,306	19,218	118	51,162	32,517	18,378	268	53,861	34,225	19,472	164	49,941	33,912	15,585	444	IFRS 7.8(h); IFRS 9.4.1.2A	
Financial assets at amortised cost	508,721				495,549				546,059				555,282				IFRS 7.8(f); IFRS 9.4.1.2	
Derivatives – Hedge accounting	2,279	181	1,695	403	3,029	42	2,779	207	3,495	15	3,470	9	3,531	3	3,265	262	IFRS 9.6.2.1; Annex V. Part 1.22; Annex V. Part 1.26	
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0				0				0				0				IAS 39.89A(a); IFRS 9.6.5.8	
Other assets ¹	35,921				30,440				34,107				28,528					
TOTAL ASSETS	1,380,595				1,348,470				1,436,994				1,435,446				IAS 1.9(a), IG 6	

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

(min EUR)		As of 30/09/2018						As of 31/12/2018						As of 31/03/2019						As of 30/06/2019						References
Breakdown of financial assets by instrument and by counterparty sector ¹		Gross carrying amount			Accumulated impairment			Gross carrying amount			Accumulated impairment			Gross carrying amount			Accumulated impairment			Gross carrying amount			Accumulated impairment			
		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets				
Financial assets at fair value through other comprehensive income	Debt securities	42,815	173	66	-4	0	0	44,713	239	28	-6	0	0	46,761	241	26	-8	0	0	43,926	309	27	-9	0	0	Annex V. Part 1.31, 44(b)
	Loans and advances	6,524	74	0	-4	-1	0	6,185	9	1	-5	-1	0	6,801	47	0	-6	-1	0	5,585	109	0	-5	-1	0	Annex V. Part 1.32, 44(a)
Financial assets at amortised cost	Debt securities	5,283	0	47	-3	-1	0	5,077	0	49	-3	0	0	10,803	37	50	-4	-1	-2	16,331	36	115	-7	-3	-2	Annex V. Part 1.31, 44(b)
	Loans and advances	472,952	25,377	9,316	-449	-496	-3,305	455,770	29,882	9,039	-515	-500	-3,250	501,701	28,663	9,121	-540	-516	-3,253	504,563	28,777	9,579	-554	-529	-3,023	Annex V. Part 1.32, 44(a)

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



2019 EU-wide Transparency Exercise

Market Risk
Deutsche Bank AG

	SA		IM										IM											
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR (<i>Memorandum item</i>)		STRESSED VaR (<i>Memorandum item</i>)			INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR (<i>Memorandum item</i>)		STRESSED VaR (<i>Memorandum item</i>)			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			
(min EUR)																								
	As of 30/09/2018	As of 31/12/2018	As of 30/09/2018										As of 31/12/2018											
Traded Debt Instruments	4,388	5,224	174	69	1,150	281							195	91	1,306	319								
Of which: General risk	0	0	235	57	884	197							299	81	1,144	293								
Of which: Specific risk	4,388	5,224	172	44	717	175							177	46	585	146								
Equities	0	0	113	37	121	34							145	46	244	75								
Of which: General risk	0	0	87	29	95	26							106	33	189	59								
Of which: Specific risk	0	0	72	24	75	21							98	31	154	46								
Foreign exchange risk	149	125	208	36	528	77							211	58	499	155								
Commodities risk	0	0	9	3	30	11							7	1	28	3								
Total	4,536	5,349	363	85	1,036	237	515	628	0	4	4	25,395	429	118	1,314	347	694	805	0	0	0	0	0	31,862
	As of 31/03/2019	As of 30/06/2019	As of 31/03/2019										As of 30/06/2019											
Traded Debt Instruments	4,090	2,943	157	75	1,162	254							262	79	1,108	319								
Of which: General risk	0	0	232	55	871	190							215	45	753	205								
Of which: Specific risk	4,090	2,943	201	57	684	160							227	60	798	225								
Equities	0	0	122	30	227	51							123	34	218	49								
Of which: General risk	0	0	90	23	178	42							94	25	176	40								
Of which: Specific risk	0	0	83	20	141	29							80	22	128	27								
Foreign exchange risk	100	88	155	40	361	80							181	34	420	73								
Commodities risk	0	0	6	1	23	2							6	1	10	1								
Total	4,190	3,031	366	84	1,176	252	574	559	0	0	0	26,445	387	98	1,103	294	537	415	0	0	0	0	0	25,331

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.

		Standardised Approach							
		As of 30/09/2018				As of 31/12/2018			
		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
(mln EUR, %)									
Consolidated data	Central governments or central banks	124,485	123,580	0		116,536	116,572	2	
	Regional governments or local authorities	10,982	10,630	87		10,938	10,697	146	
	Public sector entities	5,868	5,821	52		5,798	5,760	77	
	Multilateral Development Banks	4,584	4,596	0		4,405	4,415	0	
	International Organisations	1,614	1,614	0		1,500	1,499	0	
	Institutions	13,060	13,185	325		13,631	13,692	338	
	Corporates	19,644	12,739	12,554		18,323	12,431	11,856	
	of which: SME	902	553	529		786	447	425	
	Retail	5,301	3,511	2,608		4,692	2,964	2,201	
	of which: SME	258	139	80		248	125	71	
	Secured by mortgages on immovable property	3,459	3,410	1,285		3,740	3,694	1,418	
	of which: SME	291	290	127		246	244	107	
	Exposures in default	1,462	1,079	1,499	368	1,194	840	1,154	343
	Items associated with particularly high risk	482	163	245		302	139	208	
	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	46	46	46		50	50	50		
Other exposures	1,944	2,087	1,481		2,633	2,633	2,328		
Standardised Total²	192,931	182,462	20,183	632	183,742	175,385	19,778	592	

⁽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⁾ Standardised Total does not include the Securitisation position unlike in the previous Transparency exercises' results.

		Standardised Approach							
		As of 30/09/2018				As of 31/12/2018			
		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, %)									
GERMANY	Central governments or central banks	97,793	97,780	0		91,280	91,294	0	
	Regional governments or local authorities	10,337	9,959	1		10,065	9,780	2	
	Public sector entities	5,772	5,757	38		5,438	5,423	42	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	3,261	3,237	88		3,925	3,901	78	
	Corporates	6,678	5,685	5,598		5,854	5,058	5,078	
	of which: SME	138	108	101		94	85	78	
	Retail	1,577	1,428	1,060		1,512	1,407	1,045	
	of which: SME	63	58	33		62	56	32	
	Secured by mortgages on immovable property	194	195	77		181	180	70	
	of which: SME	40	42	18		24	24	11	
	Exposures in default	338	276	379	56	412	347	483	64
	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	9	9	9		8	8	8		
Other exposures	489	633	33		306	306	7		
Standardised Total²	192,931	182,462	20,183	632	183,742	175,385	19,778	592	

⁽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 30/09/2018				As of 31/12/2018			
		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, %)									
UNITED STATES	Central governments or central banks	0	0	0		10	10	0	
	Regional governments or local authorities	395	425	85		648	694	144	
	Public sector entities	62	62	12		75	75	15	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	4,783	4,774	115		5,086	4,963	114	
	Corporates	3,321	2,740	2,752		3,674	3,224	2,571	
	of which: SME	2	2	2		0	0	0	
	Retail	4	3	3		2	2	1	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	23	23	10		120	120	58	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	4	3	5	0
	Items associated with particularly high risk	176	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	37	37	37		42	42	42		
Other exposures	8	8	2		8	8	2		
Standardised Total²	192,931	182,462	20,183	632	183,742	175,385	19,778	592	

⁽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 30/09/2018				As of 31/12/2018			
		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, %)									
UNITED KINGDOM	Central governments or central banks	6,990	7,004	0		7,459	7,459	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	2	2	0		223	223	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1,906	1,977	40		1,967	2,004	41	
	Corporates	173	164	157		269	186	174	
	of which: SME	5	4	4		2	1	1	
	Retail	3	3	2		3	2	2	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	4	4	1		101	101	50	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	12	7	10	5	6	1	1	5
	Items associated with particularly high risk	1	1	2		1	1	2	
	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 Total²	192,931	182,462	20,183	632	183,742	175,385	19,778	592	

⁽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 30/09/2018				As of 31/12/2018			
		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, %)									
ITALY	Central governments or central banks	4,295	3,394	0		3,563	3,563	1	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	8	8	5		5	4	4	
	Corporates	581	289	288		510	249	248	
	of which: SME	168	64	62		154	61	60	
	Retail	1,687	518	388		1,662	519	389	
	of which: SME	34	5	3		31	4	2	
	Secured by mortgages on immovable property	359	349	121		427	423	160	
	of which: SME	13	13	3		13	13	3	
	Exposures in default	260	113	144	144	250	99	126	149
	Items associated with particularly high risk	275	143	215		261	128	192	
	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				299				295	

⁽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 30/09/2018				As of 31/12/2018			
		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, %)									
LUXEMBOURG	Central governments or central banks	7,347	7,347	0		6,517	6,517	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	8	2		5	5	1	
	Corporates	1,253	279	279		1,084	285	286	
	of which: SME	0	0	0		0	0	0	
	Retail	224	65	49		234	71	53	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	1,086	1,051	373		1,090	1,054	372	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	48	48	70	0	4	3	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	0	0	0		0	0	0		
Other exposures	1,447	1,447	1,447		2,319	2,319	2,319		
Standardised Total ²				3				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 30/09/2018				As of 31/12/2018			
		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, %)									
SPAIN	Central governments or central banks	1,831	1,830	0		1,797	1,796	0	
	Regional governments or local authorities	249	246	0		224	221	0	
	Public sector entities	0	0	0		36	36	18	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	6	6	1		0	0	0	
	Corporates	251	49	49		235	83	82	
	of which: SME	0	0	0		0	0	0	
	Retail	66	53	39		68	55	41	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	277	277	109		235	235	88	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	109	108	162	0	2	1	1	0
	Items associated with particularly high risk	10	6	9		10	6	9	
	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				10				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 30/09/2018				As of 31/12/2018			
		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, %)									
NETHERLANDS	Central governments or central banks	928	925	0		1,199	1,214	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	977	653	634		1,023	692	676	
	of which: SME	546	334	320		527	298	285	
	Retail	178	88	53		175	76	46	
	of which: SME	159	75	43		155	64	37	
	Secured by mortgages on immovable property	261	257	117		238	237	107	
	of which: SME	233	230	104		209	208	93	
	Exposures in default	170	61	71	104	163	56	65	102
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				112				112	

⁽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 30/09/2018				As of 31/12/2018			
		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
(mn 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	0	24	5		7	23	6	
	Corporates	61	38	38		52	25	25	
	of which: SME	0	0	0		0	0	0	
	Retail	6	5	4		9	9	6	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	63	63	31		51	51	25	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	4	3	4	1	4	3	5	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	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				1				1	

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

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

		Standardised Approach							
		As of 30/09/2018				As of 31/12/2018			
		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
(mn 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	4	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	658	678	14		608	707	16	
	Corporates	562	192	192		464	209	209	
	of which: SME	10	10	9		1	0	0	
	Retail	869	711	533		983	804	603	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	1,032	1,030	385		1,101	1,099	412	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	60	46	58	13	61	45	56	15
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				23				25	

⁽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 30/09/2018				As of 31/12/2018			
		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
(mn EUR, %)									
FRANCE	Central governments or central banks	1,454	1,454	0		1,108	1,118	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	139	139	0		140	140	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	830	830	17		772	772	15	
	Corporates	148	33	26		136	52	52	
	of which: SME	0	0	0		1	0	0	
	Retail	3	1	1		3	1	1	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	9	9	3		43	43	21	
	of which: SME	1	1	0		0	0	0	
	Exposures in default	1	0	0	0	1	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				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.

2019 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

Deutsche Bank AG

		Standardised Approach							
		As of 31/03/2019				As of 30/06/2019			
		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, %)									
Consolidated data	Central governments or central banks	109,384	109,467	0		86,338	86,343	1	
	Regional governments or local authorities	10,600	10,281	16		8,574	8,254	8	
	Public sector entities	7,456	7,397	58		7,350	7,322	63	
	Multilateral Development Banks	4,452	4,452	0		4,890	4,899	0	
	International Organisations	2,199	2,199	0		2,296	2,296	0	
	Institutions	13,871	13,951	429		14,866	14,887	488	
	Corporates	20,796	14,205	13,243		19,035	12,266	11,950	
	of which: SME	947	560	535		987	584	559	
	Retail	4,644	2,733	2,028		4,650	2,750	2,042	
	of which: SME	234	121	69		224	116	66	
	Secured by mortgages on immovable property	3,930	3,879	1,477		3,950	3,902	1,486	
	of which: SME	249	248	109		239	237	105	
	Exposures in default	1,251	910	1,257	326	1,243	930	1,286	298
	Items associated with particularly high risk	491	136	205		525	183	274	
	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	50	50	50		52	52	52		
Other exposures	2,749	2,749	2,344		1,994	1,994	1,836		
Standardised Total²	181,874	172,410	21,106	559	155,762	146,078	19,487	532	

(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) Standardised Total does not include the Securitisation position unlike in the previous Transparency exercises' results.

		Standardised Approach							
		As of 31/03/2019				As of 30/06/2019			
		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, %)									
GERMANY	Central governments or central banks	86,581	86,597	0		63,249	63,262	0	
	Regional governments or local authorities	10,312	9,995	1		8,349	8,030	1	
	Public sector entities	7,364	7,334	41		7,252	7,226	41	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	3,573	3,587	175		3,886	3,902	173	
	Corporates	7,142	6,414	6,388		6,977	6,219	6,191	
	of which: SME	149	129	117		172	153	140	
	Retail	1,519	1,409	1,046		1,497	1,373	1,019	
	of which: SME	66	59	34		65	59	34	
	Secured by mortgages on immovable property	213	211	87		222	220	92	
	of which: SME	33	32	14		33	33	15	
	Exposures in default	418	350	489	61	434	383	537	44
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	7	7	7		6	6	6		
Other exposures	402	402	8		158	158	4		
Standardised Total²	100	85	8	100	85	8	85	85	

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

		Standardised Approach							
		As of 31/03/2019				As of 30/06/2019			
		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, %)									
UNITED STATES	Central governments or central banks	144	142	0		9	9	0	
	Regional governments or local authorities	63	63	14		25	25	7	
	Public sector entities	51	50	10		86	86	17	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	4,443	4,318	105		4,871	4,770	122	
	Corporates	4,792	3,218	2,392		3,727	1,992	1,831	
	of which: SME	34	34	34		0	0	0	
	Retail	1	1	1		2	1	1	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	99	99	49		38	38	13	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	4	4	6	0	3	3	5	0
	Items associated with particularly high risk	184	0	0		182	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	43	43	43		45	45	45		
Other exposures	14	14	3		24	24	20		
Standardised Total²	8	6	8	8	6	6	6	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.

		Standardised Approach							
		As of 31/03/2019				As of 30/06/2019			
		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, %)									
UNITED KINGDOM	Central governments or central banks	5,376	5,397	0		5,955	5,955	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	2	1	0		2	2	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2,512	2,551	51		2,064	2,121	63	
	Corporates	300	285	262		229	223	218	
	of which: SME	2	1	1		1	1	0	
	Retail	3	3	2		4	4	3	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	3	3	1		72	72	35	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1	1	1	0	1	1	1	0
	Items associated with particularly high risk	1	1	2		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total²	1	1	1	1	1	1	1	1	

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

		Standardised Approach							
		As of 31/03/2019				As of 30/06/2019			
		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
(m€ EUR, %)									
ITALY	Central governments or central banks	1,679	1,679	0		2,930	2,929	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	8	4		4	4	4	
	Corporates	539	227	228		538	243	249	
	of which: SME	222	57	56		275	113	112	
	Retail	1,651	488	366		1,654	514	385	
	of which: SME	31	4	2		31	4	2	
	Secured by mortgages on immovable property	397	394	147		323	319	112	
	of which: SME	10	10	3		9	9	2	
	Exposures in default	249	100	127	146	246	97	123	147
	Items associated with particularly high risk	263	125	187		251	117	176	
	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				291				295	

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

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

		Standardised Approach							
		As of 31/03/2019				As of 30/06/2019			
		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
(m€ EUR, %)									
LUXEMBOURG	Central governments or central banks	6,499	6,499	0		6,545	6,545	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	40	40	8		49	49	10	
	Corporates	1,209	342	342		1,456	426	428	
	of which: SME	0	0	0		0	0	0	
	Retail	241	74	56		241	76	57	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	1,129	1,087	385		1,115	1,077	378	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	5	4	4	0	6	4	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	0	0	0		0	0	0		
Other exposures	2,333	2,333	2,333		1,812	1,812	1,812		
Standardised Total ²				3				4	

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

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

		Standardised Approach							
		As of 31/03/2019				As of 30/06/2019			
		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
(m€ EUR, %)									
SPAIN	Central governments or central banks	1,867	1,866	0		1,304	1,303	0	
	Regional governments or local authorities	224	222	0		199	198	0	
	Public sector entities	9	9	5		9	9	5	
	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	196	58	58		201	87	87	
	of which: SME	0	0	0		3	0	0	
	Retail	73	60	45		68	54	41	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	253	253	98		250	250	94	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	10	10	15	0	10	9	14	0
	Items associated with particularly high risk	10	7	10		10	6	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	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				9				7	

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

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

		Standardised Approach							
		As of 31/03/2019				As of 30/06/2019			
		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
(m€ EUR, %)									
NETHERLANDS	Central governments or central banks	1,467	1,481	0		1,047	1,059	0	
	Regional governments or local authorities	0	0	0		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	0	0	0		0	0	0	
	Corporates	899	622	605		896	601	558	
	of which: SME	503	311	300		498	287	277	
	Retail	149	69	41		140	63	38	
	of which: SME	136	58	33		128	52	30	
	Secured by mortgages on immovable property	232	230	105		218	216	99	
	of which: SME	205	205	92		194	192	87	
	Exposures in default	152	61	71	85	129	51	58	74
	Items associated with particularly high risk	4	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				93				82	

(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.

2019 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

Deutsche Bank AG

		Standardised Approach							
		As of 31/03/2019				As of 30/06/2019			
		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	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	1	0		9	13	3	
	Corporates	102	77	77		124	65	65	
	of which: SME	0	0	0		0	0	0	
	Retail	7	7	5		8	6	5	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	40	40	20		38	38	16	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	4	3	5	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	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				1				1	

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

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

		Standardised Approach							
		As of 31/03/2019				As of 30/06/2019			
		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, %)									
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	785	918	19		679	698	15	
	Corporates	422	248	248		326	164	163	
	of which: SME	1	0	0		1	0	0	
	Retail	790	594	445		820	625	469	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	1,443	1,441	542		1,436	1,433	540	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	69	49	51	19	76	56	59	19
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				31				31	

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

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

		Standardised Approach							
		As of 31/03/2019				As of 30/06/2019			
		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, %)									
FRANCE	Central governments or central banks	1,414	1,424	0		1,429	1,438	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	217	217	0		260	260	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1,450	1,451	34		1,936	1,936	40	
	Corporates	217	99	58		109	89	62	
	of which: SME	0	0	0		0	0	0	
	Retail	3	1	1		10	8	6	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	9	9	3		10	10	4	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	1	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total 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.

		IRB Approach											
		As of 30/09/2018					As of 31/12/2018						
		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	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(min EUR, %)													
Consolidated data	Central banks and central governments	129,156	122	126,730	15,653	17	23	126,267	108	132,477	17,243	25	28
	Institutions	59,365	267	59,839	10,486	29	158	49,313	267	49,747	9,622	19	157
	Corporates	542,266	8,678	370,772	100,088	1,600	3,387	549,016	8,441	362,565	100,608	1,532	3,277
	Corporates - Of Which: Specialised Lending	36,625	2,497	32,706	8,790	306	1,175	37,149	2,672	33,421	9,451	470	1,086
	Corporates - Of Which: SME	23,019	614	14,379	5,908	141	244	21,571	537	13,905	5,661	104	230
	Retail	228,958	4,165	214,296	43,324	718	2,659	225,979	4,143	213,382	43,497	659	2,707
	Retail - Secured on real estate property	168,981	1,758	167,251	25,106	246	779	166,524	1,723	164,935	25,090	229	745
	Retail - Secured on real estate property - Of Which: SME	9,839	133	9,529	1,100	24	66	9,483	120	9,167	1,017	18	64
	Retail - Secured on real estate property - Of Which: non-SME	159,143	1,625	157,721	24,006	222	713	157,042	1,603	155,769	24,074	212	680
	Retail - Qualifying Revolving	17,006	68	12,266	1,152	45	73	16,876	71	12,126	1,126	48	70
	Retail - Other Retail	42,970	2,339	34,780	17,067	427	1,807	42,578	2,348	36,320	17,280	382	1,892
	Retail - Other Retail - Of Which: SME	10,055	284	5,025	1,699	72	234	9,522	257	5,721	1,893	50	223
	Retail - Other Retail - Of Which: non-SME	32,915	2,055	29,755	15,367	354	1,572	33,056	2,092	30,599	15,387	332	1,669
	Equity	2,745	0	2,748	0	0	0	2,745	0	2,748	0	0	0
Other non credit-obligation assets													
IRB Total ²				182,254						183,416			

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

		IRB Approach											
		As of 30/09/2018					As of 31/12/2018						
		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	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(min EUR, %)													
GERMANY	Central banks and central governments	4,323	0	4,321	10,803	0	0	4,475	0	6,840	11,133	0	0
	Institutions	4,037	0	3,889	896	0	0	3,513	0	3,415	900	0	0
	Corporates	85,746	1,385	64,232	22,463	196	664	87,990	1,137	50,211	19,028	160	541
	Corporates - Of Which: Specialised Lending	3,578	618	3,297	1,518	29	234	3,328	411	3,041	1,440	15	127
	Corporates - Of Which: SME	13,590	117	7,890	2,717	20	65	13,246	105	8,172	2,749	11	62
	Retail	191,206	2,034	179,837	33,181	225	1,333	191,077	2,077	180,424	33,112	229	1,361
	Retail - Secured on real estate property	146,693	1,131	145,197	22,177	102	443	146,802	1,133	145,435	22,377	101	421
	Retail - Secured on real estate property - Of Which: SME	9,223	60	8,960	968	7	25	9,075	53	8,814	946	6	26
	Retail - Secured on real estate property - Of Which: non-SME	137,469	1,071	136,237	21,209	95	418	137,727	1,080	136,621	21,431	95	395
	Retail - Qualifying Revolving	16,792	65	12,110	1,116	44	71	16,673	69	11,980	1,092	46	68
	Retail - Other Retail	27,721	837	22,530	9,888	80	818	27,602	874	23,008	9,643	81	872
	Retail - Other Retail - Of Which: SME	5,655	40	2,572	442	5	27	5,418	43	2,810	503	5	29
	Retail - Other Retail - Of Which: non-SME	22,066	798	19,958	9,447	75	792	22,185	831	20,198	9,140	76	843
	Equity	748	0	747	2,469	0	0	780	0	779	2,569	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 Approach											
		As of 30/09/2018					As of 31/12/2018						
		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	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(min EUR, %)													
UNITED STATES	Central banks and central governments	96,900	0	96,900	300	0	0	90,671	0	91,471	140	0	0
	Institutions	12,002	1	12,442	1,673	1	2	11,519	0	11,521	1,626	0	2
	Corporates	183,705	379	129,071	24,590	101	135	179,027	265	128,342	25,861	67	160
	Corporates - Of Which: Specialised Lending	16,449	109	14,822	2,921	2	30	17,533	111	15,653	3,481	0	37
	Corporates - Of Which: SME	1,012	12	630	113	2	6	971	7	603	114	0	0
	Retail	112	3	86	19	1	1	122	2	321	46	0	1
	Retail - Secured on real estate property	67	1	67	15	0	0	69	1	69	15	0	0
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	66	1	66	15	0	0	69	1	68	15	0	0
	Retail - Qualifying Revolving	8	0	6	0	0	0	8	0	6	0	0	0
	Retail - Other Retail	37	1	13	4	1	0	45	1	246	31	0	1
	Retail - Other Retail - Of Which: SME	13	2	9	2	1	0	40	1	12	3	0	0
	Retail - Other Retail - Of Which: non-SME	5	1	3	1	0	0	5	1	234	28	0	0
	Equity	653	0	653	2,138	0	0	666	0	666	2,144	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 Approach											
		As of 30/09/2018					As of 31/12/2018						
		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	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(min EUR, %)													
UNITED KINGDOM	Central banks and central governments	0	0	0	0	0	0	0	0	453	0	0	0
	Institutions	5,884	147	8,516	1,003	2	0	4,267	147	6,641	763	2	0
	Corporates	26,664	186	21,282	3,756	61	28	26,636	237	22,538	4,303	80	135
	Corporates - Of Which: Specialised Lending	1,103	2	986	417	0	18	1,067	34	946	514	16	18
	Corporates - Of Which: SME	127	62	71	49	47	0	181	40	122	57	39	0
	Retail	561	343	536	80	42	26	590	369	564	88	46	84
	Retail - Secured on real estate property	156	5	155	30	0	3	154	5	153	35	0	3
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	155	5	154	30	0	3	154	5	152	34	0	3
	Retail - Qualifying Revolving	6	0	4	0	0	0	6	0	4	0	0	0
	Retail - Other Retail	399	337	376	49	42	22	429	365	407	53	46	81
	Retail - Other Retail - Of Which: SME	18	0	4	1	0	0	24	0	5	2	0	0
	Retail - Other Retail - Of Which: non-SME	381	337	373	48	42	22	406	365	401	52	46	81
	Equity	146	0	146	534	0	0	336	0	336	1,184	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 Approach											
		As of 30/09/2018					As of 31/12/2018						
		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	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(min EUR, %)													
ITALY	Central banks and central governments	470	1	462	244	0	0	1,150	0	1,648	547	0	1
	Institutions	683	1	633	177	0	0	663	1	629	226	0	0
	Corporates	15,815	506	7,079	3,839	95	269	16,294	487	7,949	4,180	68	284
	Corporates - Of Which: Specialised Lending	946	131	945	316	51	5	761	93	760	199	22	4
	Corporates - Of Which: SME	2,822	74	1,590	1,005	9	57	2,881	83	1,906	1,204	11	63
	Retail	16,814	1,050	15,247	6,395	319	841	16,840	1,046	15,755	6,890	319	849
	Retail - Secured on real estate property	7,999	333	7,897	1,120	89	179	7,800	326	7,692	1,119	87	179
	Retail - Secured on real estate property - Of Which: SME	209	56	180	39	10	34	226	56	182	37	9	34
	Retail - Secured on real estate property - Of Which: non-SME	7,789	277	7,717	1,081	80	145	7,574	270	7,510	1,083	77	145
	Retail - Qualifying Revolving	86	1	61	26	1	1	76	1	52	24	1	1
	Retail - Other Retail	8,729	715	7,289	5,249	229	661	8,963	719	8,010	5,747	232	669
	Retail - Other Retail - Of Which: SME	1,640	116	760	304	35	102	1,643	118	1,171	482	35	103
	Retail - Other Retail - Of Which: non-SME</												

2019 EU-wide Transparency Exercise

Credit Risk - IRB Approach
Deutsche Bank AG

		IRB Approach									
		As of 30/09/2018					As of 31/12/2018				
		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, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
LUXEMBOURG	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	410	0	361	44	0	0	423	0	374	44
	Corporates	15,149	24	11,883	3,015	27	23	16,944	29	13,203	3,350
	Corporates - Of Which: Specialised Lending	1,986	0	1,853	420	0	4	2,031	27	1,904	441
	Corporates - Of Which: SME	87	0	87	100	0	0	90	0	90	104
	Retail	39	0	36	8	0	0	43	0	40	12
	Retail - Secured on real estate property	32	0	32	6	0	0	37	0	35	11
	Retail - Secured on real estate property - Of Which: SME	4	0	4	0	0	0	6	0	5	3
	Retail - Secured on real estate property - Of Which: non-SME	29	0	28	6	0	0	31	0	30	8
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0
	Retail - Other Retail	5	0	4	1	0	0	5	0	4	1
	Retail - Other Retail - Of Which: SME	1	0	0	0	0	0	1	0	0	0
	Retail - Other Retail - Of Which: non-SME	4	0	3	1	0	0	4	0	4	1
	Equity	117	0	117	409	0	0	142	0	142	401
Other non credit-obligation assets											
IRB Total											

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

		IRB Approach									
		As of 30/09/2018					As of 31/12/2018				
		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, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
SPAIN	Central banks and central governments	248	6	248	130	9	3	305	5	305	141
	Institutions	1,542	43	1,408	386	5	43	1,391	43	1,306	407
	Corporates	13,531	1,502	8,559	4,714	280	840	13,861	2,302	10,062	5,668
	Corporates - Of Which: Specialised Lending	1,000	438	984	323	95	169	1,235	603	1,213	420
	Corporates - Of Which: SME	1,670	117	1,297	673	27	33	1,179	118	882	749
	Retail	10,990	498	9,758	2,152	47	335	11,047	492	10,291	2,395
	Retail - Secured on real estate property	7,180	172	7,082	800	8	100	7,152	158	7,048	806
	Retail - Secured on real estate property - Of Which: SME	110	16	102	27	8	6	111	11	102	23
	Retail - Secured on real estate property - Of Which: non-SME	7,071	156	6,980	773	1	94	7,041	147	6,946	783
	Retail - Qualifying Revolving	7	0	5	1	0	0	7	0	5	1
	Retail - Other Retail	3,802	326	2,670	1,352	38	235	3,888	335	3,238	1,587
	Retail - Other Retail - Of Which: SME	2,010	78	1,207	696	6	76	2,083	87	1,576	868
	Retail - Other Retail - Of Which: non-SME	1,792	248	1,463	656	32	159	1,805	248	1,663	719
	Equity	7	0	7	16	0	0	7	0	7	16
Other non credit-obligation assets											
IRB Total											

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

		IRB Approach									
		As of 30/09/2018					As of 31/12/2018				
		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, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
NETHERLANDS	Central banks and central governments	35	0	35	4	0	0	38	0	99	4
	Institutions	1,433	0	1,356	235	0	0	947	0	912	244
	Corporates	20,091	366	12,879	5,074	62	131	19,908	359	12,988	4,903
	Corporates - Of Which: Specialised Lending	951	0	895	241	0	3	952	41	892	187
	Corporates - Of Which: SME	494	81	423	171	12	33	540	78	432	168
	Retail	182	1	146	19	0	1	183	1	147	20
	Retail - Secured on real estate property	94	1	93	15	0	0	94	0	92	15
	Retail - Secured on real estate property - Of Which: SME	3	0	3	0	0	0	3	0	3	0
	Retail - Secured on real estate property - Of Which: non-SME	91	1	90	15	0	0	90	0	89	15
	Retail - Qualifying Revolving	6	0	4	0	0	0	6	0	4	0
	Retail - Other Retail	83	0	48	4	0	0	83	0	51	5
	Retail - Other Retail - Of Which: SME	22	0	6	1	0	0	23	0	6	1
	Retail - Other Retail - Of Which: non-SME	60	0	42	3	0	0	60	0	44	3
	Equity	1	0	1	2	0	0	1	0	1	2
Other non credit-obligation assets											
IRB Total											

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

		IRB Approach									
		As of 30/09/2018					As of 31/12/2018				
		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, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
SWITZERLAND	Central banks and central governments	2,778	0	2,764	13	0	0	4,223	0	4,215	14
	Institutions	4,531	0	4,434	447	0	0	2,450	0	2,392	240
	Corporates	14,860	638	9,916	1,868	37	19	14,299	641	9,269	1,630
	Corporates - Of Which: Specialised Lending	77	0	73	29	0	1	77	0	73	28
	Corporates - Of Which: SME	266	0	135	50	0	0	286	0	154	51
	Retail	269	5	241	39	1	3	262	4	238	38
	Retail - Secured on real estate property	195	4	192	31	2	2	190	2	188	30
	Retail - Secured on real estate property - Of Which: SME	4	0	4	0	0	0	5	0	5	0
	Retail - Secured on real estate property - Of Which: non-SME	191	4	188	31	1	2	184	2	183	30
	Retail - Qualifying Revolving	21	0	16	1	0	0	20	0	15	1
	Retail - Other Retail	52	1	33	6	0	1	52	1	35	7
	Retail - Other Retail - Of Which: SME	10	0	3	1	0	0	12	0	5	1
	Retail - Other Retail - Of Which: non-SME	43	1	30	6	0	1	40	1	30	6
	Equity	62	0	62	121	0	0	62	0	62	121
Other non credit-obligation assets											
IRB Total											

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

		IRB Approach									
		As of 30/09/2018					As of 31/12/2018				
		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, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
INDIA	Central banks and central governments	2,334	0	2,308	1,016	0	1	2,859	0	2,922	1,316
	Institutions	1,865	16	1,399	518	9	0	1,491	0	1,117	360
	Corporates	11,073	308	5,832	2,358	55	98	11,942	287	6,452	2,999
	Corporates - Of Which: Specialised Lending	311	103	308	71	32	0	278	106	277	226
	Corporates - Of Which: SME	98	47	67	51	0	28	287	49	111	59
	Retail	28	0	25	10	0	0	33	0	30	11
	Retail - Secured on real estate property	3	0	3	0	0	0	3	0	3	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	3	0	3	0	0	0	3	0	3	0
	Retail - Qualifying Revolving	2	0	2	0	0	0	2	0	2	0
	Retail - Other Retail	24	0	21	9	0	0	28	0	25	11
	Retail - Other Retail - Of Which: SME	4	0	1	0	0	0	5	0	3	1
	Retail - Other Retail - Of Which: non-SME	20	0	19	9	0	0	23	0	22	10
	Equity	39	0	39	144	0	0	41	0	41	151
Other non credit-obligation assets											
IRB Total											

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

		IRB Approach									
		As of 30/09/2018					As of 31/12/2018				
		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, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
FRANCE	Central banks and central governments	34	0	34	7	0	0	30	0	703	6
	Institutions	3,331	0	3,311	507	0	0	2,670	0	2,683	457
	Corporates	10,411	15	5,243	1,989	1	10	10,780	8	5,643	2,169
	Corporates - Of Which: Specialised Lending	920	0	882	228	0	1	962	0	927	203
	Corporates - Of Which: SME	100	0	36	23	0	1	88	0	25	20
	Retail	211	5	180	24	0	3	214	5	179	25
	Retail - Secured on real estate property	68	2	68	10	0	1	67	2	67	10
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0
	Retail - Secured on real estate property - Of Which: non-SME	67	2	67	10	0	1	66	2	66	10
	Retail - Qualifying Revolving	13	0	10	1	0	0	13	0	10	1
	Retail - Other Retail	129	3	102	13	0	3	133	3	102	14
	Retail - Other Retail - Of Which: SME	26	0	6	1	0	0	30	0	8	2
	Retail - Other Retail - Of Which: non-SME	103	3	96	12	0	3	103	3	94	12
	Equity	4	0	4	12	0	0	1	0	1	3
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).

2019 EU-wide Transparency Exercise

Credit Risk - IRB Approach
Deutsche Bank AG

		IRB Approach											
		As of 31/03/2019				As of 30/06/2019							
		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				
		(min EUR, %)											
Consolidated data	Central banks and central governments	139,787	100	145,846	17,857	17	19	136,555	69	142,709	17,949	9	32
	Institutions	52,291	266	52,623	10,031	23	51	44,043	208	43,809	9,312	20	10
	Corporates	551,110	8,677	369,280	103,126	1,962	3,975	543,471	11,519	361,329	106,284	2,477	5,117
	Corporates - Of Which: Specialised Lending	39,824	2,543	35,403	9,911	470	1,020	44,462	2,516	39,583	10,600	503	991
	Corporates - Of Which: SME	23,521	504	15,804	6,785	146	216	24,655	504	16,707	6,822	113	245
	Retail	227,927	4,018	215,261	44,864	810	2,632	227,389	4,028	214,416	46,370	1,104	2,674
	Retail - Secured on real estate property	167,347	1,673	165,885	25,703	310	725	167,176	1,677	165,558	26,922	605	722
	Retail - Secured on real estate property - Of Which: SME	9,387	114	9,085	1,004	22	62	9,297	111	8,982	952	21	60
	Retail - Secured on real estate property - Of Which: non-SME	157,960	1,560	156,801	24,699	288	663	157,879	1,565	156,577	25,970	584	663
	Retail - Qualifying Revolving	16,788	74	12,054	1,118	50	74	16,689	54	11,992	1,090	35	59
	Retail - Other Retail	43,792	2,270	37,321	18,043	450	1,833	43,523	2,298	36,865	18,358	464	1,892
	Retail - Other Retail - Of Which: SME	10,082	263	5,972	2,058	96	230	10,226	266	5,958	2,069	95	236
	Retail - Other Retail - Of Which: non-SME	33,709	2,007	31,349	15,985	354	1,603	33,297	2,032	30,908	16,289	368	1,656
	Equity	2,897	0	2,897	8,795	0	0	2,964	0	2,964	9,126	0	0
Other non credit-obligation assets				6,955	0	0							
IRB Total ²				191,628						196,458			

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

		IRB Approach											
		As of 31/03/2019				As of 30/06/2019							
		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				
		(min EUR, %)											
GERMANY	Central banks and central governments	4,743	0	7,066	11,858	0	0	4,458	0	6,741	11,117	0	0
	Institutions	3,659	0	3,557	992	0	0	3,726	0	3,636	980	0	0
	Corporates	90,510	1,133	52,948	20,643	312	1,166	93,701	1,384	54,377	21,340	316	1,213
	Corporates - Of Which: Specialised Lending	3,168	366	2,926	1,344	52	120	3,353	287	3,129	1,342	16	89
	Corporates - Of Which: SME	14,272	118	9,332	3,586	54	78	14,823	183	9,816	3,555	54	115
	Retail	192,788	2,096	182,376	34,306	406	1,390	194,192	1,939	183,585	35,944	670	1,246
	Retail - Secured on real estate property	147,907	1,107	146,676	23,023	189	409	149,348	1,146	147,962	24,551	487	429
	Retail - Secured on real estate property - Of Which: SME	8,994	48	8,745	941	10	24	8,938	47	8,680	898	10	24
	Retail - Secured on real estate property - Of Which: non-SME	138,913	1,060	137,931	22,082	179	385	140,410	1,099	139,282	23,653	477	406
	Retail - Qualifying Revolving	16,577	72	11,901	1,080	49	72	16,469	52	11,831	1,051	34	57
	Retail - Other Retail	28,304	917	23,800	10,203	169	910	28,376	741	23,792	10,341	149	760
	Retail - Other Retail - Of Which: SME	5,632	44	3,017	648	54	31	5,662	47	2,999	637	54	34
	Retail - Other Retail - Of Which: non-SME	22,672	873	20,783	9,555	115	879	22,713	693	20,793	9,704	94	726
	Equity	774	0	774	2,509	0	0	814	0	814	2,708	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 Approach											
		As of 31/03/2019				As of 30/06/2019							
		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				
		(min EUR, %)											
UNITED STATES	Central banks and central governments	99,348	0	100,055	160	0	0	91,642	0	92,308	175	0	0
	Institutions	12,785	0	13,615	1,365	0	2	8,340	0	8,905	998	0	2
	Corporates	169,483	485	120,663	25,100	181	181	162,981	578	116,663	25,697	163	188
	Corporates - Of Which: Specialised Lending	19,239	107	17,001	3,968	0	48	22,175	204	19,197	4,105	68	52
	Corporates - Of Which: SME	1,096	6	652	96	0	0	1,179	0	691	189	0	0
	Retail	227	1	362	51	0	1	264	2	336	44	0	1
	Retail - Secured on real estate property	61	1	61	14	0	0	59	1	59	11	0	0
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	60	1	60	14	0	0	58	1	58	11	0	0
	Retail - Qualifying Revolving	8	0	5	0	0	0	8	0	6	0	0	0
	Retail - Other Retail	159	1	296	36	0	0	198	1	272	32	0	0
	Retail - Other Retail - Of Which: SME	149	0	20	4	0	0	193	0	30	6	0	0
	Retail - Other Retail - Of Which: non-SME	10	1	275	32	0	0	5	1	241	27	0	0
	Equity	770	0	770	2,512	0	0	768	0	768	2,535	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 Approach											
		As of 31/03/2019				As of 30/06/2019							
		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				
		(min EUR, %)											
UNITED KINGDOM	Central banks and central governments	0	0	487	0	0	0	0	0	459	0	0	0
	Institutions	4,109	153	6,093	765	2	0	3,596	148	5,411	639	2	0
	Corporates	30,798	253	25,258	4,752	84	138	29,260	783	23,981	5,048	110	140
	Corporates - Of Which: Specialised Lending	1,038	63	926	302	20	14	1,284	10	1,199	454	0	13
	Corporates - Of Which: SME	264	42	184	83	41	0	193	0	114	52	0	1
	Retail	573	322	510	84	40	32	565	335	499	79	42	62
	Retail - Secured on real estate property	150	4	150	37	0	3	129	2	128	31	0	2
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	150	4	149	37	0	3	128	2	128	31	0	2
	Retail - Qualifying Revolving	6	0	4	0	0	0	8	0	6	0	0	0
	Retail - Other Retail	417	318	356	46	40	28	428	333	364	47	42	60
	Retail - Other Retail - Of Which: SME	64	0	9	2	0	0	65	0	8	2	0	0
	Retail - Other Retail - Of Which: non-SME	353	318	346	44	40	28	363	333	356	45	42	60
	Equity	231	0	231	789	0	0	231	0	231	775	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 Approach											
		As of 31/03/2019				As of 30/06/2019							
		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				
		(min EUR, %)											
ITALY	Central banks and central governments	520	0	520	200	0	0	471	0	877	561	0	0
	Institutions	808	1	894	311	0	0	633	1	635	322	0	0
	Corporates	16,240	499	8,177	4,540	71	293	16,522	451	8,236	4,396	75	266
	Corporates - Of Which: Specialised Lending	767	110	766	191	23	5	918	110	917	211	23	5
	Corporates - Of Which: SME	3,018	80	2,034	1,275	11	64	3,049	75	2,076	1,265	12	54
	Retail	16,813	988	15,759	7,013	289	801	16,887	959	15,851	7,203	287	793
	Retail - Secured on real estate property	7,619	320	7,507	1,077	86	178	7,495	315	7,374	1,054	84	176
	Retail - Secured on real estate property - Of Which: SME	223	180	180	34	10	35	219	55	172	33	9	33
	Retail - Secured on real estate property - Of Which: non-SME	7,396	263	7,328	1,043	76	143	7,276	260	7,202	1,021	75	143
	Retail - Qualifying Revolving	82	1	58	27	1	1	85	1	60	28	1	1
	Retail - Other Retail	9,112	667	8,194	5,909	202	622	9,307	642	8,417	6,121	202	616
	Retail - Other Retail - Of Which: SME	1,649	117	1,225	514	33	103	1,682	111	1,245	529	30	99
	Retail - Other Retail - Of Which: non-SME	7,463	550	6,969	5,395	169	519	7,625	531	7,173	5,592	172	517
	Equity	83	0	83	303	0	0	84	0	84	308	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).

2019 EU-wide Transparency Exercise

Credit Risk - IRB Approach
Deutsche Bank AG

		IRB Approach							
		As of 31/03/2019				As of 30/06/2019			
		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
(min EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
LUXEMBOURG	Central banks and central governments	0	0	0	0	0	0	0	0
	Institutions	716	0	673	59	0	0	340	42
	Corporates	12,838	85	10,322	2,815	17	16	20,428	73
	Corporates - Of Which: Specialised Lending	2,286	37	2,167	601	5	6	2,339	39
	Corporates - Of Which: SME	238	0	238	104	0	0	238	0
	Retail	47	0	45	13	0	0	55	0
	Retail - Secured on real estate property	41	0	40	12	0	0	45	0
	Retail - Secured on real estate property - Of Which: SME	8	0	8	3	0	0	7	0
	Retail - Secured on real estate property - Of Which: non-SME	33	0	32	8	0	0	37	0
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0
	Retail - Other Retail	5	0	4	1	0	0	9	0
	Retail - Other Retail - Of Which: SME	1	0	0	0	0	0	2	0
	Retail - Other Retail - Of Which: non-SME	4	0	3	1	0	0	7	0
	Equity	138	0	138	326	0	0	179	0
Other non credit-obligation assets									
IRB Total									

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

		IRB Approach							
		As of 31/03/2019				As of 30/06/2019			
		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
(min EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
SPAIN	Central banks and central governments	270	5	270	130	8	3	277	5
	Institutions	1,091	43	1,026	324	5	43	1,373	0
	Corporates	14,528	2,174	10,558	6,069	499	1,041	14,904	2,564
	Corporates - Of Which: Specialised Lending	1,201	601	1,183	434	168	236	1,280	618
	Corporates - Of Which: SME	1,246	114	930	779	33	33	1,336	107
	Retail	11,091	461	10,250	2,482	37	319	11,182	477
	Retail - Secured on real estate property	7,123	148	7,013	855	2	85	7,113	147
	Retail - Secured on real estate property - Of Which: SME	109	9	99	19	2	3	108	99
	Retail - Secured on real estate property - Of Which: non-SME	7,014	139	6,914	836	0	82	7,005	138
	Retail - Qualifying Revolving	7	0	5	1	0	0	7	0
	Retail - Other Retail	3,961	313	3,232	1,627	35	234	4,061	330
	Retail - Other Retail - Of Which: SME	2,119	94	1,544	851	7	91	2,156	105
	Retail - Other Retail - Of Which: non-SME	1,842	220	1,688	776	28	144	1,906	225
	Equity	10	0	10	28	0	0	10	0
Other non credit-obligation assets									
IRB Total									

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

		IRB Approach							
		As of 31/03/2019				As of 30/06/2019			
		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
(min EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
NETHERLANDS	Central banks and central governments	42	0	90	5	0	0	48	0
	Institutions	1,069	0	1,026	250	0	0	980	0
	Corporates	20,496	318	13,464	4,942	27	139	20,340	325
	Corporates - Of Which: Specialised Lending	1,212	42	976	205	2	11	1,373	40
	Corporates - Of Which: SME	516	62	417	133	4	29	525	60
	Retail	188	1	155	18	0	1	189	1
	Retail - Secured on real estate property	92	0	91	14	0	0	91	0
	Retail - Secured on real estate property - Of Which: SME	3	0	3	0	0	0	3	0
	Retail - Secured on real estate property - Of Which: non-SME	88	0	88	13	0	0	88	0
	Retail - Qualifying Revolving	6	0	4	0	0	0	6	0
	Retail - Other Retail	91	0	60	4	0	0	93	0
	Retail - Other Retail - Of Which: SME	29	0	6	1	0	0	32	0
	Retail - Other Retail - Of Which: non-SME	61	0	53	3	0	0	60	0
	Equity	1	0	1	2	0	0	1	0
Other non credit-obligation assets									
IRB Total									

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

		IRB Approach							
		As of 31/03/2019				As of 30/06/2019			
		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
(min EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
SWITZERLAND	Central banks and central governments	5,223	0	5,213	17	0	0	4,824	0
	Institutions	2,244	0	2,178	215	0	0	3,202	0
	Corporates	14,505	733	9,546	1,870	29	24	14,860	835
	Corporates - Of Which: Specialised Lending	127	0	127	141	0	2	68	0
	Corporates - Of Which: SME	389	0	240	39	0	0	563	0
	Retail	296	4	242	41	1	3	301	3
	Retail - Secured on real estate property	192	2	190	23	0	2	186	2
	Retail - Secured on real estate property - Of Which: SME	5	0	5	0	0	0	5	0
	Retail - Secured on real estate property - Of Which: non-SME	187	2	185	30	0	2	181	2
	Retail - Qualifying Revolving	20	0	15	1	0	0	20	0
	Retail - Other Retail	84	1	38	9	0	1	95	1
	Retail - Other Retail - Of Which: SME	43	0	8	2	0	0	58	0
	Retail - Other Retail - Of Which: non-SME	41	1	30	8	0	1	37	1
	Equity	61	0	61	120	0	0	57	0
Other non credit-obligation assets									
IRB Total									

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

		IRB Approach							
		As of 31/03/2019				As of 30/06/2019			
		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
(min EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
INDIA	Central banks and central governments	3,953	0	4,001	1,764	0	2	3,651	0
	Institutions	1,228	0	1,005	320	0	0	1,510	0
	Corporates	13,489	383	7,495	3,174	193	79	14,772	475
	Corporates - Of Which: Specialised Lending	432	107	352	140	34	1	424	87
	Corporates - Of Which: SME	286	2	207	164	0	1	302	2
	Retail	39	0	34	13	0	0	39	0
	Retail - Secured on real estate property	3	0	3	1	0	0	5	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	3	0	3	1	0	0	5	0
	Retail - Qualifying Revolving	2	0	2	0	0	0	3	0
	Retail - Other Retail	33	0	29	12	0	0	32	0
	Retail - Other Retail - Of Which: SME	6	0	3	1	0	0	4	0
	Retail - Other Retail - Of Which: non-SME	27	0	26	12	0	0	28	0
	Equity	41	0	41	150	0	0	40	0
Other non credit-obligation assets									
IRB Total									

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

		IRB Approach							
		As of 31/03/2019				As of 30/06/2019			
		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
(min EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
FRANCE	Central banks and central governments	31	0	699	7	0	0	33	0
	Institutions	2,600	0	2,437	571	0	0	2,502	0
	Corporates	10,499	8	5,598	2,001	0	10	10,904	8
	Corporates - Of Which: Specialised Lending	999	0	968	212	0	2	1,103	0
	Corporates - Of Which: SME	230	0	100	27	0	1	263	0
	Retail	293	5	185	26	0	4	294	4
	Retail - Secured on real estate property	65	2	65	10	0	1	64	2
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0
	Retail - Secured on real estate property - Of Which: non-SME	65	2	64	10	0	1	64	2
	Retail - Qualifying Revolving	13	0	10	1	0	0	17	0
	Retail - Other Retail	215	3	110	15	0	3	213	2
	Retail - Other Retail - Of Which: SME	109	0	15	3	0	0	124	0
	Retail - Other Retail - Of Which: non-SME	106	3	95	11	0	3	89	2
	Equity	1	0	1	3	0	0	1	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).

2019 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Deutsche Bank AG

As of 31/12/2018

Residual Maturity	Country / Region	(mln EUR)														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)					Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures				
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions			
[0 - 3M [		0	0	0	0	0	0	6	246	9	271	0	0	
[3M - 1Y [		22	22	0	0	22	0	3	250	81	1,700	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	121	1,554	0	0	0	0	
[3Y - 5Y [		196	196	167	0	28	0	7	115	263	5,000	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		572	372	225	0	233	114	112	1,335	32	1,000	0	0			
Total		789	589	393	0	283	114	249	3,500	385	7,971	0	0	0		
[0 - 3M [		5	0	5	0	0	0	3	254	17	1,205	0	0	
[3M - 1Y [		184	17	134	0	50	0	21	792	34	1,137	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		850	669	99	0	576	59	15	206	84	700	0	0	
[3Y - 5Y [		297	114	67	0	230	0	87	1,157	6	150	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		2,125	830	1,970	0	18	132	134	1,490	61	480	0	0			
Total		3,461	1,629	2,275	0	874	191	261	3,899	201	3,673	2	0	9		
[0 - 3M [		3,536	17	17	0	795	2,724	51	812	105	1,876	260	0	
[3M - 1Y [		2,876	2,447	21	0	828	1,625	121	3,382	139	1,341	36	0	
[1Y - 2Y [		901	901	0	0	462	439	0	1	0	14	0	0	
[2Y - 3Y [		3,976	3,776	320	0	1,568	2,088	168	3,654	445	8,139	8	0	
[3Y - 5Y [		4,091	4,035	264	0	938	2,845	146	1,638	28	979	5	0	
[5Y - 10Y [		863	863	0	0	177	685	0	2	-1	164	0	0	
[10Y - more		6,745	6,071	3,070	0	992	2,680	3,381	12,245	825	5,481	196	0			
Total		22,987	21,424	3,692	0	5,760	13,087	3,866	21,734	1,541	17,980	521	0	89		
[0 - 3M [		0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		131	131	123	0	8	8	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		14	14	14	0	0	0	0	0	123	863	0	0	
[3Y - 5Y [		6	5	6	0	0	0	0	0	6	349	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		4	2	4	0	0	0	0	0	31	437	0	0			
Total		155	152	147	0	8	8	0	0	160	1,649	0	0	58		
[0 - 3M [		0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		2	2	2	0	33	250	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		15	13	15	0	0	0	80	3,250	76	3,500	0	0			
Total		17	15	17	0	0	0	113	3,500	76	3,500	0	0	0		
[0 - 3M [		30	30	0	0	28	2	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	9	127	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		5	5	5	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		2	0	2	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		7	7	7	0	0	0	0	0	0	0	0	0			
Total		44	35	14	0	28	2	9	127	0	0	0	0	18		
[0 - 3M [		4	4	4	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		2	0	2	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	86	2,008	0	0	0	0	
[3Y - 5Y [		244	195	43	0	201	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		182	149	182	0	0	0	0	0	0	0	0	0			
Total		432	348	231	0	201	0	86	2,008	0	0	0	0	2		
[0 - 3M [		149	133	138	0	11	11	1	154	0	0	0	0	
[3M - 1Y [		778	725	502	0	277	0	0	0	0	0	0	0	
[1Y - 2Y [		5	5	5	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		968	396	541	0	197	0	109	1,547	0	0	0	0	
[3Y - 5Y [		260	136	255	0	6	6	907	6,861	56	2,834	0	0	
[5Y - 10Y [		0	0	0	0	0	0	24	44	0	0	0	0	
[10Y - more		1,630	1,107	960	0	662	8	157	694	389	4,722	0	0			
Total		3,791	2,502	2,400	0	1,136	24	1,198	9,300	445	7,556	1	0	549		
[0 - 3M [		0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	11	138	0	0	0	0	
[5Y - 10Y [		1	1	1	0	0	0	0	0	0	0	0	0	
[10Y - more		1	0	1	0	0	0	139	225	1	225	0	0			
Total		1	0	1	0	0	0	150	363	0	0	0	0	39		

2019 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Deutsche Bank AG

As of 31/12/2018

Residual Maturity	Country / Region	(mln EUR)														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				
[0 - 3M [	Lithuania	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		3	0	0	0	0	0	0	0	0	53	0	437	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	12	0	175	0	0	0	
[10Y - more	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total		4	4	4	0	0	0	0	0	64	612	0	0	0	0	2	
[0 - 3M [	Luxembourg	13	13	13	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		103	103	0	0	103	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		122	122	14	0	109	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		287	233	0	0	270	16	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more	438	397	264	0	174	0	0	0	0	0	0	0	0	0	0		
Total		963	869	291	0	656	16	0	0	0	0	0	0	0	0	0	
[0 - 3M [	Malta	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more	4	4	0	0	4	0	0	0	0	0	0	0	0	0	0		
Total		4	4	0	0	4	0	0	0	0	0	0	0	0	0	0	
[0 - 3M [	Netherlands	122	13	13	0	100	9	188	726	33	883	0	0	0	0	0	
[3M - 1Y [		117	59	14	0	102	0	0	0	59	1,569	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		211	209	121	0	55	35	10	111	111	1,408	0	0	0	0	0	
[3Y - 5Y [		162	139	108	0	55	0	100	203	203	1,095	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more	2,590	2,273	708	0	541	1,333	61	269	1,444	3,566	1	0	0	0	0		
Total		3,201	2,802	963	0	852	1,376	259	1,105	8,521	1	0	0	0	0	16	
[0 - 3M [	Poland	235	235	0	0	235	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		968	967	15	0	953	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		727	727	69	0	657	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		195	195	26	0	169	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more	3	3	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total		2,128	2,124	114	0	2,014	0	0	0	0	0	0	0	0	0	315	
[0 - 3M [	Portugal	40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		40	29	40	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		7	0	7	0	0	0	45	200	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more	42	0	33	0	0	0	0	0	51	437	0	0	0	0	0		
Total		136	29	127	0	0	9	45	200	51	437	0	0	0	0	3	
[0 - 3M [	Romania	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		2	2	2	0	2	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total		4	2	4	0	0	0	0	0	0	0	0	0	0	0	5	
[0 - 3M [	Slovakia	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more	57	7	57	0	0	0	26	111	0	0	0	0	0	0	0		
Total		58	8	58	0	0	0	26	111	0	0	0	0	0	0	2	
[0 - 3M [	Slovenia	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		1	1	1	0	0	0	0	0	10	238	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more	4	4	4	0	0	0	36	1,300	4	826	0	0	0	0	0		
Total		5	1	5	0	0	0	36	1,300	26	1,064	0	0	0	0	13	

2019 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Deutsche Bank AG

As of 31/12/2018

(mln EUR)		Direct exposures													Risk weighted exposure amount		
Residual Maturity	Country / Region	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				
[0 - 3M [Japan	165	165	160	0	0	4	0	0	0	0	0	0	0	0	0	
[3M - 1Y [51	51	51	0	0	0	0	0	1	0	0	0	0	0	0	
[1Y - 2Y [0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [145	137	137	0	0	0	0	5	251	14	427	0	0	0	0	
[3Y - 5Y [219	73	0	0	0	0	0	1	161	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total		2,640	288	2,628	0	8	4	31	465	23	385	0	0	0	0	3	
[0 - 3M [	U.S.	2,157	1,933	715	0	201	475	5	1,922	7	1,985	0	0	0	0	
[3M - 1Y [		4,840	906	4,158	0	3,736	136	84	7,735	14	1,237	0	0	0	0	
[1Y - 2Y [		738	29	709	0	709	0	2	127	0	0	0	0	0	0	
[2Y - 3Y [		7,318	6,377	3,607	0	3,545	120	324	15,494	72	6,129	29	0	0	0	
[3Y - 5Y [		5,404	4,010	2,371	0	2,371	0	285	4,426	56	5,368	71	0	0	0	
[5Y - 10Y [		49	44	49	0	49	0	0	0	0	0	0	0	0	0	
[10Y - more	11,541	8,672	8,224	0	2,399	43	342	6,308	622	9,354	0	0	0	0			
Total		32,047	25,913	15,378	0	12,961	774	1,041	36,011	772	24,073	100	0	0	419		
[0 - 3M [	China	31	0	0	0	0	0	0	0	0	200	0	0	0	0	
[3M - 1Y [		97	0	0	0	0	0	0	0	0	0	3	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		96	0	0	0	0	0	0	313	0	0	0	0	0	0	
[3Y - 5Y [		3	3	3	0	0	0	0	21	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more	25	24	25	0	0	0	23	686	0	0	0	0	0	0			
Total		252	250	222	0	0	0	23	1,075	0	200	14	0	0	0		
[0 - 3M [	Switzerland	0	0	0	0	0	0	0	0	0	13	0	18	0	0	
[3M - 1Y [		31	31	4	0	23	5	0	0	1	22	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		108	108	69	0	23	15	0	10	7	135	0	0	0	0	
[3Y - 5Y [		44	44	20	0	24	0	0	0	2	32	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more	191	47	142	0	49	0	46	217	0	0	0	0	0	0			
Total		374	230	235	0	119	20	46	247	10	203	18	0	0	12		
[0 - 3M [	Other advanced economies non EEA	1,153	1,150	719	0	434	0	9	314	2	87	0	0	0	0	
[3M - 1Y [		1,162	1,162	853	0	309	0	1	62	128	237	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		1,241	1,207	1,156	0	85	0	1	70	4	119	0	0	0	0	
[3Y - 5Y [		159	131	0	0	0	0	3	90	8	117	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more	185	73	185	0	0	0	19	152	27	109	0	0	0	0			
Total		3,900	3,724	3,072	0	828	0	32	687	168	670	0	0	0	42		
[0 - 3M [	Other Central and eastern Europe countries non EEA	28	22	28	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		17	0	0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		34	23	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		196	179	186	0	0	11	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more	136	113	94	0	0	0	0	0	0	0	0	0	0	0			
Total		421	324	378	0	0	35	0	0	0	0	1	0	0	59		
[0 - 3M [	Middle East	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		2	0	2	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		91	79	4	0	87	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		423	412	38	0	385	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more	600	527	240	0	0	360	0	0	0	0	0	19	0	0			
Total		1,115	1,018	284	0	472	360	0	0	0	0	19	0	0	138		
[0 - 3M [	Latin America and the Caribbean	629	627	41	0	23	564	0	0	0	1	8	0	0	0	
[3M - 1Y [		157	152	27	0	73	57	3	18	0	122	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		285	277	189	0	65	31	10	89	0	16	0	0	0	0	
[3Y - 5Y [		153	146	51	0	0	102	10	87	0	3	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more	882	670	633	0	0	247	23	221	2	110	16	0	0	0			
Total		2,106	1,874	941	0	161	1,001	46	414	2	111	165	0	0	585		

2019 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Deutsche Bank AG

As of 31/12/2018

		Direct exposures												Off balance sheet		Risk weighted exposure amount
		On balance sheet						Derivatives				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	Derivatives with positive fair value		Derivatives with negative fair value		Nominal	Provisions			
								Carrying amount	Notional amount	Carrying amount	Notional amount					
[0 - 3M [Africa	69	69	12	0	0	58	0	0	0	0	15	0			
[3M - 1Y [		200	198	36	0	6	159	0	0	0	0	8	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		129	115	1	0	24	102	0	0	0	0	0	0	
[3Y - 5Y [		213	210	61	0	0	151	0	0	0	0	30	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		1,338	1,209	993	0	12	125	23	218	0	0	228	0			
Total	1,950	1,801	1,103	0	42	595	23	218	0	0	281	1	203			
[0 - 3M [Others	2,651	2,214	1,268	104	732	451	2	73	0	0	0	0			
[3M - 1Y [		2,669	1,857	1,514	0	1,106	1	7	100	0	0	100	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		3,033	2,364	2,067	0	843	102	0	66	2	48	7	0	
[3Y - 5Y [		3,037	2,277	1,875	0	974	186	1	12	0	0	23	0	
[5Y - 10Y [		1,319	1,319	1,319	0	0	0	0	0	0	0	0	0	
[10Y - more		5,571	3,506	4,226	860	429	860	10	96	3	58	8	0			
Total	18,281	13,538	12,289	104	4,515	1,168	20	347	4	106	38	0	1,657			

Notes and definitions

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

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

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

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

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

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

Regions:

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

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

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

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

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

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

2019 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Deutsche Bank AG

As of 30/06/2019

(mln EUR)		Direct exposures													Risk weighted exposure amount			
Residual Maturity	Country / Region	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					
[0 - 3M [Lithuania	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	
[3M - 1Y [0	0	0	0	0	0	0	0	35	220	0	0	0	0	0		
[1Y - 2Y [0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
[2Y - 3Y [0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
[3Y - 5Y [0	0	0	0	0	0	0	0	0	45	395	0	0	0	0		
[5Y - 10Y [0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
[10Y - more		9	9	0	0	0	8	0	0	0	0	0	0	0	0	0		
Total		9	9	1	0	0	8	0	0	80	615	0	0	0	0	0		
[0 - 3M [Luxembourg	0	0	0	0	0	0	0	0	0	0	0	0	0	0		0
[3M - 1Y [37	37	2	0	35	0	0	0	0	0	0	0	0	0		
[1Y - 2Y [0		0	0	0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y [221		221	132	0	72	16	0	0	0	0	0	0	0	0			
[3Y - 5Y [555		540	4	0	551	0	0	0	0	0	0	0	0	0			
[5Y - 10Y [0		0	0	0	0	0	0	0	0	0	0	0	0	0			
[10Y - more	352		323	246	0	105	0	0	0	0	0	0	0	0	0			
Total	1,165	1,121	384	0	764	16	0	0	0	0	0	0	0	0				
[0 - 3M [Malta	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
[3M - 1Y [0	0	0	0	0	0	0	0	0	0	0	0	0	0			
[1Y - 2Y [0	0	0	0	0	0	0	0	0	0	0	0	0	0			
[2Y - 3Y [0	0	0	0	0	0	0	0	0	0	0	0	0	0			
[3Y - 5Y [0	0	0	0	0	0	0	0	0	0	0	0	0	0			
[5Y - 10Y [0	0	0	0	0	0	0	0	0	0	0	0	0	0			
[10Y - more		4	4	0	0	4	0	0	0	0	0	0	0	0	0			
Total	4	4	0	0	4	0	0	0	0	0	0	0	0	0				
[0 - 3M [Netherlands	64	64	9	0	30	0	74	231	27	753	0	0	0	27			
[3M - 1Y [		20	0	20	0	0	0	38	200	45	1,216	0	0	0		
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0		
[2Y - 3Y [		150	149	61	0	54	35	3	30	17	192	0	0	0		
[3Y - 5Y [		187	166	107	0	55	25	9	105	198	1,107	0	0	0		
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0		
[10Y - more		2,640	2,392	888	0	554	1,397	77	318	1,837	3,544	8	0	0				
Total	3,060	2,771	884	0	693	1,457	201	885	2,124	6,812	9	0	0					
[0 - 3M [Poland	288	288	0	0	288	0	0	0	0	0	0	0	0	300			
[3M - 1Y [		931	931	0	0	931	0	0	0	0	0	0	0	0		
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0		
[2Y - 3Y [		404	380	37	0	367	0	0	0	0	0	0	0	0		
[3Y - 5Y [		304	302	7	0	297	0	0	0	0	0	0	0	0		
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0		
[10Y - more		1	0	1	0	0	0	0	0	0	0	0	0	0				
Total	1,928	1,900	45	0	1,883	0	0	0	0	0	0	0	0					
[0 - 3M [Portugal	0	0	0	0	0	0	0	0	0	0	0	0	0	3			
[3M - 1Y [		53	51	0	0	0	0	0	0	0	0	0	0	0		
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0		
[2Y - 3Y [		64	64	0	0	0	0	0	0	0	0	0	0	0		
[3Y - 5Y [		2	0	2	0	0	0	39	200	0	0	0	0	0		
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0		
[10Y - more		78	50	28	0	28	0	0	0	62	439	0	0	0				
Total	197	116	170	0	0	28	39	200	62	439	0	0	0					
[0 - 3M [Romania	0	0	0	0	0	0	0	0	0	0	0	0	0	1			
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	0		
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0		
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	0		
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	0		
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0		
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	0				
Total	1	0	1	0	0	0	0	0	0	0	0	0	0					
[0 - 3M [Slovakia	0	0	0	0	0	0	0	0	0	0	0	0	0	2			
[3M - 1Y [		2	2	2	0	0	0	0	0	0	0	0	0	0		
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0		
[2Y - 3Y [		6	6	0	0	0	0	0	0	0	0	0	0	0		
[3Y - 5Y [		0	0	0	0	0	0	13	57	0	0	0	0	0		
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0		
[10Y - more		102	95	102	0	0	0	14	57	0	0	0	0	0				
Total	110	103	110	0	0	0	27	113	0	0	0	0	0					
[0 - 3M [Slovenia	0	0	0	0	0	0	0	0	0	0	0	0	0	12			
[3M - 1Y [		1	1	1	0	0	0	0	0	0	0	0	0	0		
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0		
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	0		
[3Y - 5Y [		0	0	0	0	0	0	0	0	24	366	0	0	0		
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0		
[10Y - more		16	11	16	0	16	0	453	1,300	96	1,300	0	0	0				
Total	17	12	17	0	0	0	453	1,300	121	1,666	0	0	0					

2019 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Deutsche Bank AG

As of 30/06/2019

(mln EUR)		Direct exposures													Risk weighted exposure amount			
Residual Maturity	Country / Region	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					
[0 - 3M [Japan	69	69	68	0	0	2	0	0	0	0	0	0	0	0	0	0	1
[3M - 1Y [56	56	56	0	0	0	4	257	4	274	0	0	0	0	0	0	
[1Y - 2Y [0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [535	399	527	0	8	0	0	0	7	163	0	0	0	0	0	0	
[3Y - 5Y [86	0	86	0	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		2,112	0	2,112	0	0	0	18	172	3	255	0	0	0	0	0	0	
Total	2,858	524	2,848	0	8	2	22	429	14	692	0	0	0	0	0	0		
[0 - 3M [U.S.	3,233	3,105	535	0	1,512	569	10	2,830	1	753	0	0	0	0	0	285	
[3M - 1Y [		5,976	4,836	2,163	0	3,750	28	12	2,310	3	437	0	0	0	0	0
[1Y - 2Y [		462	462	242	0	221	0	0	40	0	316	0	0	0	0	0
[2Y - 3Y [		5,190	3,812	2,908	0	2,121	138	168	7,778	61	2,207	106	0	0	0	0
[3Y - 5Y [		9,173	7,813	644	0	3,645	3,583	181	1,621	27	473	0	0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more		12,717	10,368	8,911	0	2,484	462	569	6,540	735	3,226	0	0	0	0	0		
Total	36,751	30,397	15,403	0	13,731	4,780	939	21,119	828	7,413	107	0	0	0	0			
[0 - 3M [China	8	8	8	0	0	0	0	0	0	220	0	0	0	0	0	0	
[3M - 1Y [		46	46	45	0	1	0	0	1	0	0	0	0	0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		38	38	38	0	0	0	0	26	0	5	0	0	0	0	0
[3Y - 5Y [		105	105	105	0	0	0	0	15	0	0	0	0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more		165	165	165	0	0	0	0	10	0	0	0	0	0	0	0		
Total	361	360	360	0	1	0	0	269	0	220	8	0	0	0	0			
[0 - 3M [Switzerland	0	0	0	0	0	0	0	13	0	18	0	0	0	0	0	6	
[3M - 1Y [		0	0	0	0	0	0	1	35	3	76	0	0	0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		100	99	37	0	48	16	3	137	4	82	0	0	0	0	0
[3Y - 5Y [		65	23	15	0	50	0	0	0	1	13	0	0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more		85	0	85	0	0	0	25	113	0	0	0	0	0	0	0		
Total	250	123	137	0	97	16	29	297	7	171	18	0	0	0	0			
[0 - 3M [Other advanced economies non EEA	953	953	464	0	443	47	0	37	3	439	14	0	0	0	0	22	
[3M - 1Y [		679	677	557	0	111	97	97	1,127	3	906	0	0	0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		2,860	2,853	2,781	0	79	0	11	354	29	1,946	0	0	0	0	0
[3Y - 5Y [		48	41	0	0	0	0	13	284	18	327	0	0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more		373	266	373	0	0	0	143	1,359	34	1,073	0	0	0	0	0		
Total	4,913	4,790	4,222	0	633	58	264	3,161	87	4,691	14	0	0	0	0			
[0 - 3M [Other Central and eastern Europe countries non EEA	29	29	0	0	15	14	0	0	0	0	0	0	0	0	0	173	
[3M - 1Y [		17	10	8	0	0	0	0	0	0	0	0	0	0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		37	21	37	0	0	0	0	0	0	0	0	0	0	0	0
[3Y - 5Y [		207	197	198	0	9	0	0	0	0	0	0	0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more		236	209	153	0	13	0	0	0	0	1	0	0	0	0	0		
Total	526	399	454	0	23	36	0	0	0	0	1	0	0	0	0			
[0 - 3M [Middle East	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	125	
[3M - 1Y [		3	0	3	0	0	0	0	0	0	0	0	0	0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		93	89	5	0	88	0	0	0	0	0	0	0	0	0	0
[3Y - 5Y [		418	409	23	0	395	0	0	0	0	0	0	0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more		583	489	244	0	339	0	0	0	0	19	0	0	0	0	0		
Total	1,096	987	275	0	482	339	0	0	0	19	0	0	0	0	0			
[0 - 3M [Latin America and the Caribbean	87	85	19	0	17	49	1	69	0	11	0	0	0	0	0	487	
[3M - 1Y [		141	141	24	0	104	12	0	0	0	0	0	0	0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		793	789	193	0	40	560	2	86	0	4	0	0	0	0	0
[3Y - 5Y [		158	142	50	0	0	107	10	88	0	4	0	0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more		1,028	773	0	0	229	13	36	212	2	103	50	0	0	0	0		
Total	2,206	1,930	1,083	0	162	958	50	456	2	103	70	0	0	0	0			

2019 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Deutsche Bank AG

As of 30/06/2019

		Direct exposures													Risk weighted exposure amount	
		On balance sheet						Derivatives				Off balance sheet				
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures				
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions			
[0 - 3M [Africa	74	74	18	0	0	56	0	0	0	0	0	0	0	0	602
[3M - 1Y [291	284	102	0	45	143	0	0	0	0	7	0	0		
[1Y - 2Y [4	4	0	0	0	4	0	0	0	0	0	0	0		
[2Y - 3Y [101	96	3	0	0	96	0	0	0	0	0	0	0		
[3Y - 5Y [230	223	74	0	0	155	0	0	0	0	13	0	0		
[5Y - 10Y [53	53	0	0	0	0	0	0	0	0	0	0	0		
[10Y - more		1,076	977	710	0	0	363	13	220	0	0	200	1	0		
Total	1,830	1,712	960	0	45	819	13	220	0	0	220	1	0			
[0 - 3M [Others	2,301	2,035	709	0	801	542	3	339	0	0	0	0	0	2,103	
[3M - 1Y [		2,521	1,804	804	0	1,585	8	0	105	0	0	0	0	
[1Y - 2Y [		1	1	1	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		3,300	3,062	2,207	0	897	194	1	56	2	49	23	0	
[3Y - 5Y [		5,123	4,306	3,492	0	1,019	612	1	210	0	0	5	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		10,088	7,973	720	0	720	1,395	11	124	2	26	27	0			
Total	23,334	18,722	15,186	0	5,023	2,751	16	834	4	75	54	0	0			

Notes and definitions

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

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

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

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

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

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

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

Regions:

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

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

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

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, 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 Barthelemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

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

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

2019 EU-wide Transparency Exercise

Performing and non-performing exposures

Deutsche Bank AG

	As of 30/09/2018							As of 31/12/2018						
	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴		Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴		Collaterals and financial guarantees received on non-performing exposures
	Of which performing but past due >30 days and <=90 days	Of which non-performing ¹		On performing exposures ²	On non-performing exposures ³	Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-performing exposures ³			
		Of which: defaulted						Of which: defaulted						
(mln EUR)														
Debt securities (including at amortised cost and fair value)	55,126	0	124	124	8	0	0	57,555	0	87	87	10	0	0
Central banks	1,524	0	0	0	0	0	0	1,443	0	0	0	0	0	0
General governments	33,800	0	0	0	4	0	0	35,540	0	0	0	4	0	0
Credit institutions	11,903	0	0	0	1	0	0	11,794	0	0	0	1	0	0
Other financial corporations	3,888	0	66	66	1	0	0	3,557	0	28	28	2	0	0
Non-financial corporations	4,012	0	58	58	2	0	0	5,221	0	59	59	2	0	0
Loans and advances (including at amortised cost and fair value)	808,211	556	9,754	9,354	947	3,311	3,540	785,342	529	9,458	9,236	1,023	3,256	3,284
Central banks	201,943	0	19	19	2	0	0	188,461	0	19	19	5	0	0
General governments	19,150	0	87	87	6	5	75	17,038	0	84	84	11	5	56
Credit institutions	61,373	1	26	26	15	0	0	50,999	0	0	0	19	0	0
Other financial corporations	175,510	13	1,001	959	38	72	79	170,487	24	973	946	58	79	49
Non-financial corporations	160,400	143	4,862	4,692	276	1,833	1,676	166,145	106	4,497	4,394	324	1,690	1,430
of which: small and medium-sized enterprises at amortised cost	21,197	45	1,387	1,373	52	714	516	21,372	39	1,241	1,229	56	647	486
Households	189,835	400	3,759	3,572	610	1,401	1,710	192,213	399	3,885	3,793	606	1,482	1,750
DEBT INSTRUMENTS other than HFT	863,338	556	9,878	9,477	955	3,311	3,540	842,897	529	9,545	9,323	1,033	3,256	3,284
OFF-BALANCE SHEET EXPOSURES	258,376		1,262	1,257	173	111	46	261,705		730	729	200	83	55

⁽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.

2019 EU-wide Transparency Exercise
Performing and non-performing exposures

Deutsche Bank AG

	As of 31/03/2019							As of 30/06/2019						
	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴		Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴		Collaterals and financial guarantees received on non-performing exposures
	Of which performing but past due >30 days and <=90 days	Of which non-performing ¹	Of which: defaulted	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	Of which: defaulted	On performing exposures ²	On non-performing exposures ³			
(mln EUR)														
Debt securities (including at amortised cost and fair value)	65,775	0	146	146	13	2	0	69,558	0	182	182	19	2	0
Central banks	1,557	0	0	0	0	0	0	1,354	0	0	0	0	0	0
General governments	39,894	0	0	0	4	0	0	42,205	0	0	0	4	0	0
Credit institutions	14,850	0	0	0	2	0	0	14,965	0	0	0	1	0	0
Other financial corporations	3,294	0	28	28	3	0	0	4,206	0	93	93	7	0	0
Non-financial corporations	6,181	0	119	119	4	2	0	6,828	0	88	88	5	2	0
Loans and advances (including at amortised cost and fair value)	839,800	683	9,612	9,357	1,060	3,261	3,493	806,302	648	10,018	9,794	1,088	3,029	3,753
Central banks	188,277	0	20	20	2	0	0	161,092	0	0	0	2	0	0
General governments	21,186	0	78	78	12	5	65	18,261	0	69	69	9	4	48
Credit institutions	68,462	17	0	0	22	0	0	66,241	45	4	4	22	0	0
Other financial corporations	193,127	38	1,018	1,002	55	100	38	187,045	18	1,194	1,184	55	122	37
Non-financial corporations	174,864	159	4,536	4,412	333	1,671	1,572	177,793	199	4,797	4,662	349	1,662	1,548
of which: small and medium-sized enterprises at amortised cost	22,610	36	1,195	1,169	57	603	483	23,272	42	1,194	1,184	59	610	474
Households	193,885	470	3,961	3,846	636	1,485	1,818	195,870	387	3,954	3,875	652	1,242	2,120
DEBT INSTRUMENTS other than HFT	905,575	683	9,758	9,504	1,073	3,263	3,493	875,860	648	10,200	9,976	1,107	3,031	3,753
OFF-BALANCE SHEET EXPOSURES	261,117		656	655	202	94	75	254,258		760	759	208	89	95

(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 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) 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.

2019 EU-wide Transparency Exercise

Forborne exposures

Deutsche Bank AG

	As of 30/09/2018					As of 31/12/2018					
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures	
		Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures			Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures		
(mln EUR)											
Debt securities (including at amortised cost and fair value)	7	7	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	7	7	0	0	0	6	6	0	0	0	
Loans and advances (including at amortised cost and fair value)	5,178	3,261	1,189	1,126	2,338	4,782	2,989	1,027	963	2,000	
Central banks	0	0	0	0	0	0	0	0	0	0	
General governments	6	6	3	3	0	5	5	3	3	0	
Credit institutions	2	0	0	0	0	2	0	0	0	0	
Other financial corporations	97	70	42	42	45	74	57	12	12	20	
Non-financial corporations	3,032	2,142	807	784	1,415	2,671	1,858	657	632	1,160	
of which: small and medium-sized enterprises at amortised cost	903	749	360	356	408	719	607	267	265	367	
Households	2,042	1,043	338	298	878	2,029	1,068	356	316	820	
DEBT INSTRUMENTS other than HFT	5,185	3,267	1,189	1,126	2,338	4,789	2,995	1,027	963	2,000	
Loan commitments given	302	121	5	3	35	264	80	5	3	65	

⁽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.

2019 EU-wide Transparency Exercise

Forborne exposures

Deutsche Bank AG

	As of 31/03/2019					As of 30/06/2019				
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures
		Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures			Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures	
(mln EUR)										
Debt securities (including at amortised cost and fair value)	6	6	0	0	0	10	10	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	6	6	0	0	0	10	10	0	0	0
Loans and advances (including at amortised cost and fair value)	4,849	2,979	1,047	994	2,139	5,202	3,151	996	935	2,117
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	5	5	3	3	0	5	5	3	3	0
Credit institutions	2	0	0	0	0	2	0	0	0	0
Other financial corporations	117	58	37	36	76	153	51	35	34	69
Non-financial corporations	2,685	1,821	645	634	1,257	3,021	1,987	671	652	1,243
of which: small and medium-sized enterprises at amortised cost	677	587	258	256	346	736	591	243	239	400
Households	2,039	1,094	362	321	806	2,022	1,107	287	246	805
DEBT INSTRUMENTS other than HFT	4,855	2,985	1,047	994	2,139	5,212	3,161	996	935	2,117
Loan commitments given	213	64	5	4	39	312	123	8	6	38

(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.