



## 2015 EU-wide Transparency Exercise

<b>Bank Name</b>	Deutsche Bank AG
<b>LEI Code</b>	7LTFWZYICNSX8D621K86
<b>Country Code</b>	DE

## 2015 EU-wide Transparency Exercise

### Capital

Deutsche Bank AG

CRR / CRDIV DEFINITION OF CAPITAL	As of 31/12/2014	As of 30/06/2015	COREP CODE	REGULATION
<b>OWN FUNDS</b>	<b>67,787</b>	<b>68,832</b>	CA1 {1}	Articles 4(118) and 72 of CRR
<b>COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)</b>	<b>59,608</b>	<b>59,094</b>	CA1 {1.1.1}	Article 50 of CRR
Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	37,090	37,256	CA1 {1.1.1.1}	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
Retained earnings	26,164	26,626	CA1 {1.1.1.2}	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (f) of CRR
Accumulated other comprehensive income	1,617	3,996	CA1 {1.1.1.3}	Articles 4(100), 26(1) point (d) and 36 (1) point (f) of CRR
Other Reserves	0	0	CA1 {1.1.1.4}	Articles 4(117) and 26(1) point (e) of CRR
Funds for general banking risk	0	0	CA1 {1.1.1.5}	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
Minority interest given recognition in CET1 capital	0	0	CA1 {1.1.1.7}	Article 84 of CRR
Adjustments to CET1 due to prudential filters	-725	-763	CA1 {1.1.1.9}	Articles 32 to 35 and 36 (1) point (f) of CRR
(-) Intangible assets (including Goodwill)	-12,979	-13,814	CA1 {1.1.1.10 + 1.1.1.11}	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CRR
(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-2,620	-2,938	CA1 {1.1.1.12}	Articles 36(1) point (c) and 38 of CRR
(-) IRB shortfall of credit risk adjustments to expected losses	-712	-673	CA1 {1.1.1.13}	Articles 36(1) point (d), 40 and 159 of CRR
(-) Defined benefit pension fund assets	-961	-955	CA1 {1.1.1.14}	Articles 4(109), 36(1) point (e) and 41 of CRR
(-) Reciprocal cross holdings in CET1 Capital	0	0	CA1 {1.1.1.15}	Articles 4(122), 36(1) point (g) and 44 of CRR
(-) Excess deduction from AT1 items over AT1 Capital	0	0	CA1 {1.1.1.16}	Article 36(1) point (j) of CRR
(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	CA1 {1.1.1.17 to 1.1.1.21}	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point (k) (iii) and 379(3) of CRR; Articles 36(1) point (k) (iv) and 153(8) of CRR and Articles 36(1) point (k) (v) and 155(4) of CRR.
Of which: from securitisation positions (-)	0	0	CA1 {1.1.1.18}	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	CA1 {1.1.1.22}	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
(-) Deductible DTAs that rely on future profitability and arise from temporary differences	-126	0	CA1 {1.1.1.23}	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	CA1 {1.1.1.24}	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
(-) Amount exceeding the 17.65% threshold	-1,236	-1,375	CA1 {1.1.1.25}	Article 470 of CRR
Other CET1 capital elements and deductions	0	0	CA1 {1.1.1.27} + CA1 {1.1.1.28}	-
Transitional adjustments	14,098	11,732	CA1 {1.1.1.16 + 1.1.1.8 + 1.1.1.26}	-
Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	CA1 {1.1.1.6}	Articles 483(1) to (3), and 484 to 487 of CRR
Transitional adjustments due to additional minority interests (+/-)	118	99	CA1 {1.1.1.8}	Articles 479 and 480 of CRR
Other transitional adjustments to CET1 Capital (+/-)	13,979	11,633	CA1 {1.1.1.26}	Articles 469 to 472, 478 and 481 of CRR
<b>ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>3,789</b>	<b>3,107</b>	CA1 {1.2}	Article 61 of CRR
Additional Tier 1 Capital instruments (including grandfathered amounts)	14,640	11,770	CA1 {1.1.2.1} + CA1 {1.1.2.2} + CA1 {1.1.2.3} + CA1 {1.1.2.4}	
Other additional Tier 1 Capital components and deductions (after transitional adjustments)	-10,850	-8,664	CA1 {1.1.2} - (CA1 {1.1.2.1} + CA1 {1.1.2.2} + CA1 {1.1.2.3} + CA1 {1.1.2.4})	
<b>TIER 1 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>63,397</b>	<b>62,200</b>	CA1 {1.1}	Article 25 of CRR
<b>TIER 2 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>4,390</b>	<b>6,632</b>	CA1 {1.2}	Article 71 of CRR
Tier 2 Capital instruments (including grandfathered amounts)	4,857	7,007	CA1 {1.2.1} + CA1 {1.2.2} + CA1 {1.2.3} + CA1 {1.2.4}	
Other Tier 2 Capital components and deductions (after transitional adjustments)	-467	-376	CA1 {1.2} - (CA1 {1.2.1} + CA1 {1.2.2} + CA1 {1.2.3} + CA1 {1.2.4})	
<b>TOTAL RISK EXPOSURE AMOUNT</b>	<b>396,468</b>	<b>416,594</b>	CA2 {1}	Articles 92(3), 95, 96 and 98 of CRR
<b>Common Equity Tier 1 Capital ratio</b>	<b>15.03%</b>	<b>14.18%</b>	<b>CA3 {1}</b>	-
<b>Tier 1 Capital ratio</b>	<b>15.99%</b>	<b>14.93%</b>	<b>CA3 {3}</b>	-
<b>Total Capital ratio</b>	<b>17.10%</b>	<b>16.52%</b>	<b>CA3 {5}</b>	-



# 2015 EU-wide Transparency Exercise

## Risk exposure amounts

Deutsche Bank AG

(mln EUR)	as of 31/12/2014	as of 30/06/2015
Risk exposure amounts for credit risk	243,948	255,540
Risk exposure amount for securitisation and re-securitisations in the banking book	14,484	17,231
Risk exposure amount for contributions to the default fund of a CCP	1,693	1,269
Risk exposure amount Other credit risk	227,771	237,040
Risk exposure amount for position, foreign exchange and commodities (Market risk)	63,883	61,151
of which: Risk exposure amount for securitisation and re-securitisations in the trading book <sup>1</sup>	23,836	20,616
Risk exposure amount for Credit Valuation Adjustment	21,203	19,074
Risk exposure amount for operational risk	67,082	80,332
Other risk exposure amounts	352	498
<b>Total Risk Exposure Amount</b>	<b>396,468</b>	<b>416,594</b>

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

# 2015 EU-wide Transparency Exercise

## P&L

Deutsche Bank AG

(mln EUR)	As of 31/12/2014	As of 30/06/2015
Interest income	23,166	11,831
Of which debt securities income	5,991	3,069
Of which loans and advances income	13,605	7,160
Interest expenses	10,308	4,429
(Of which deposits expenses)	3,860	1,705
(Of which debt securities issued expenses)	5,474	2,147
(Expenses on share capital repayable on demand)	0	0
Dividend income	1,104	693
Net Fee and commission income	12,416	6,708
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	343	369
Gains or (-) losses on financial assets and liabilities held for trading, net	3,889	3,480
Gains or (-) losses on financial assets and liabilities designated at fair value through profit or loss, net	17	193
Gains or (-) losses from hedge accounting, net	-1,037	-508
Exchange differences [gain or (-) loss], net	0	0
Net other operating income /(expenses)	825	274
<b>TOTAL OPERATING INCOME, NET</b>	<b>30,414</b>	<b>18,613</b>
(Administrative expenses)	25,303	15,315
(Depreciation)	982	540
(Provisions or (-) reversal of provisions)	0	0
(Commitments and guarantees given)	0	0
(Other provisions)	0	0
Of which pending legal issues and tax litigation <sup>1</sup>	1,731	
Of which restructuring <sup>1</sup>	103	
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	2,237	381
(Loans and receivables)	2,070	343
(Held to maturity investments, AFS assets and financial assets measured at cost)	167	38
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	146	30
(of which Goodwill)	0	0
Negative goodwill recognised in profit or loss	0	0
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	637	381
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	104	4
<b>PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS</b>	<b>2,486</b>	<b>2,732</b>
<b>PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS</b>	<b>1,043</b>	<b>1,442</b>
Profit or (-) loss after tax from discontinued operations	0	0
<b>PROFIT OR (-) LOSS FOR THE YEAR</b>	<b>1,043</b>	<b>1,442</b>
Of which attributable to owners of the parent	1,033	1,425

<sup>(1)</sup> Information available only as of end of the year

**2015 EU-wide Transparency Exercise**
**Market Risk**

Deutsche Bank AG

	SA		IM										IM											
	As of 31/12/2014	As of 30/06/2015	As of 31/12/2014										As of 30/06/2015											
	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)																								
Traded Debt Instruments	21,049	17,923	424	120	1,794	524							447	104	1,548	383								
Of which: General risk	0	0	290	90	1,312	373							360	81	1,224	271								
Of which: Specific risk	21,049	17,923	308	79	1,206	368							313	72	1,151	264								
Equities	1,051	835	197	48	140	41							249	58	367	53								
Of which: General risk	0	0	146	36	104	31							176	41	273	40								
Of which: Specific risk	0	0	133	31	94	26							175	41	245	35								
Foreign exchange risk	181	99	245	86	660	222							286	92	520	138								
Commodities risk	0	0	15	4	52	5							23	6	48	13								
<b>Total</b>	<b>22,281</b>	<b>18,858</b>	<b>613</b>	<b>179</b>	<b>1,454</b>	<b>452</b>	<b>812</b>	<b>1,038</b>	<b>209</b>	<b>223</b>	<b>222</b>	<b>41,602</b>	<b>613</b>	<b>154</b>	<b>1,321</b>	<b>316</b>	<b>1,234</b>	<b>1,094</b>	<b>215</b>	<b>174</b>	<b>147</b>	<b>42,293</b>		

## 2015 EU-wide Transparency Exercise

### Credit Risk - Standardised Approach

Deutsche Bank AG

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions
Consolidated data	Central governments or central banks	40,385	40,847	0		37,667	37,571	0	
	Regional governments or local authorities	18,544	18,352	7		18,824	18,581	7	
	Public sector entities	10,442	10,655	107		13,126	13,195	79	
	Multilateral Development Banks	4,931	4,931	0		6,201	6,201	0	
	International Organisations	2,357	2,357	0		3,378	3,378	0	
	Institutions	31,981	32,222	810		27,852	28,069	739	
	Corporates	22,934	12,721	11,759		29,066	11,872	11,576	
	of which: SME	1,719	1,178	1,125		1,221	728	690	
	Retail	23,766	7,739	5,697		22,633	7,129	5,288	
	of which: SME	925	619	357		595	329	189	
	Secured by mortgages on immovable property	3,823	3,955	1,345		5,921	5,861	2,257	
	of which: SME	9	9	4		731	712	314	
	Exposures in default	5,615	3,225	4,275	2,092	5,871	3,169	4,100	3,069
	Items associated with particularly high risk	176	152	229		159	144	216	
	Covered bonds	22	22	2		23	23	2	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	23,809	23,809	9,046		20,096	20,096	6,952	
Equity	2,707	2,707	2,707		2,656	2,801	2,801		
Securitisation	1,485	1,404	1,188		1,917	1,841	1,319		
Other exposures	419	419	350		332	332	254		
<b>Standardised Total<sup>2</sup></b>	<b>193,995</b>	<b>165,618</b>	<b>37,522</b>	<b>2,372</b>	<b>195,722</b>	<b>160,393</b>	<b>35,590</b>	<b>3,344</b>	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
GERMANY	Central governments or central banks	10,897	10,974	0		8,285	8,380	0	
	Regional governments or local authorities	18,214	18,021	5		18,502	18,258	5	
	Public sector entities	9,640	9,432	68		12,389	12,116	65	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	6,502	6,505	181		4,789	4,792	142	
	Corporates	3,326	2,470	2,490		4,762	3,404	3,395	
	of which: SME	122	90	81		104	78	74	
	Retail	14,700	2,322	1,736		14,532	2,478	1,852	
	of which: SME	49	42	26		41	37	21	
	Secured by mortgages on immovable property	259	413	105		271	425	111	
	of which: SME	6	6	3		13	13	6	
	Exposures in default	1,685	624	779	1,020	1,485	400	450	1,063
	Items associated with particularly high risk	1	1	1		1	1	1	
	Covered bonds	22	22	2		23	23	2	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	11,765	11,765	5,427		12,557	12,557	5,324	
Equity	344	344	344		342	342	342		
Securitisation									
Other exposures	88	88	18		98	98	20		
<b>Standardised Total<sup>2</sup></b>	<b>88</b>	<b>88</b>	<b>18</b>	<b>1,098</b>	<b>98</b>	<b>98</b>	<b>20</b>	<b>1,153</b>	

(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 does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
UNITED STATES	Central governments or central banks	15	15	0		1	1	0	
	Regional governments or local authorities	0	0	0		1	1	0	
	Public sector entities	32	32	18		2	2	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	10,108	10,069	205		10,807	10,864	251	
	Corporates	1,895	720	710		2,635	1,203	937	
	of which: SME	0	0	0		0	0	0	
	Retail	99	94	70		96	90	68	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	1	1	0		2	2	1	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	668	656	983	5	1,123	697	1,045	1,068
	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)	1,004	1,004	698		1,175	1,175	801	
Equity	518	518	518		467	611	611		
Securitisation									
Other exposures	5	5	6		5	5	6		
<b>Standardised Total<sup>2</sup></b>	<b>5</b>	<b>5</b>	<b>6</b>	<b>10</b>	<b>5</b>	<b>5</b>	<b>6</b>	<b>1,073</b>	

(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 does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
UNITED KINGDOM	Central governments or central banks	8,018	7,878	0		7,259	7,193	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	644	644	1		616	616	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	11,215	11,602	234		7,509	7,646	187	
	Corporates	426	398	407		497	374	370	
	of which: SME	9	4	4		9	5	5	
	Retail	540	536	402		582	578	434	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	1	1	0		6	6	2	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	114	94	140	20	208	189	283	18
	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)	5,816	5,816	0		5,505	5,505	0	
Equity	1,413	1,413	1,413		1,464	1,464	1,464		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>21</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>20</b>	

(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 does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
ITALY	Central governments or central banks	4,408	4,011	0		4,029	3,703	0	
	Regional governments or local authorities	5	5	1		0	0	0	
	Public sector entities	0	448	0		0	388	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	96	163	41		55	123	18	
	Corporates	615	391	399		565	351	351	
	of which: SME	18	9	8		24	9	9	
	Retail	5,968	3,020	2,264		5,103	2,289	1,715	
	of which: SME	42	9	6		40	8	5	
	Secured by mortgages on immovable property	1,708	1,707	598		2,233	2,233	789	
	of which: SME	0	0	0		2	2	1	
	Exposures in default	1,253	775	892	437	1,245	760	826	446
	Items associated with particularly high risk	92	84	127		104	97	146	
	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	19	19	19		21	21	21		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	<b>Standardised Total<sup>2</sup></b>								<b>468</b>

(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 does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
NETHERLANDS	Central governments or central banks	6,260	6,438	0		5,497	5,646	0	
	Regional governments or local authorities	5	6	1		5	5	1	
	Public sector entities	123	97	19		118	71	14	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	15	32	13		127	80	20	
	Corporates	7,739	4,520	4,488		7,027	3,431	3,403	
	of which: SME	1,535	1,051	1,008		1,028	602	573	
	Retail	981	694	422		685	438	279	
	of which: SME	819	555	317		504	277	158	
	Secured by mortgages on immovable property	238	238	83		1,685	1,628	748	
	of which: SME	2	2	1		708	689	304	
	Exposures in default	1,273	716	957	363	1,183	650	806	345
	Items associated with particularly high risk	48	33	49		27	19	29	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	<b>Standardised Total<sup>2</sup></b>								<b>498</b>

(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 does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
SPAIN	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	319	319	0		317	317	0	
	Public sector entities	2	2	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	16	0		0	6	1	
	Corporates	153	41	43		297	61	61	
	of which: SME	0	0	0		0	0	0	
	Retail	65	50	37		59	44	33	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	208	208	73		209	208	73	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	18	11	15	7	15	14	20	1
	Items associated with particularly high risk	10	10	15		9	9	14	
	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	18	18	18		17	17	17		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	<b>Standardised Total<sup>2</sup></b>								<b>8</b>

(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 does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
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	13	5		4	15	5	
	Corporates	171	82	83		175	89	89	
	of which: SME	0	0	0		0	0	0	
	Retail	29	19	14		21	11	8	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	2	1	1	1	2	2	2	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)	617	617	618		621	621	710	
Equity	45	45	45		52	52	52		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	<b>Standardised Total<sup>2</sup></b>								<b>1</b>

(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 does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
FRANCE	Central governments or central banks	3,578	3,629	0		4,563	4,563	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	724	724	0		790	790	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	804	804	18		803	805	19	
	Corporates	103	97	99		92	80	76	
	of which: SME	0	0	0		7	7	3	
	Retail	12	2	2		11	2	1	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	12	12	4		12	12	4	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	49	49	73	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)	2	2	1		0	0	0	
Equity	1	1	1		1	1	1		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	<b>Standardised Total<sup>2</sup></b>			<b>0</b>				<b>0</b>	

(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 does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
CHINA	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	0	0		18	18	4	
	Corporates	161	27	27		96	73	73	
	of which: SME	0	0	0		0	0	0	
	Retail	15	12	9		4	2	2	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		10	10	3	
	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	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	20	20	20		23	23	23		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	<b>Standardised Total<sup>2</sup></b>			<b>1</b>				<b>0</b>	

(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 does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
LUXEMBOURG	Central governments or central banks	576	576	0		513	513	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	16	7	1		12	4	1	
	Corporates	1,274	191	193		1,344	215	215	
	of which: SME	0	0	0		0	0	0	
	Retail	208	49	37		209	51	38	
	of which: SME	1	1	0		1	1	0	
	Secured by mortgages on immovable property	854	833	292		859	834	292	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	9	9	12	0	5	4	5	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)	35	35	18		66	66	30	
Equity	83	83	83		21	21	21		
Securitisation	0	0	0		0	0	0		
Other exposures	327	327	327		229	229	229		
	<b>Standardised Total<sup>2</sup></b>			<b>7</b>				<b>6</b>	

(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 does not include Securitisation exposures



## 2015 EU-wide Transparency Exercise

Credit Risk - IRB Approach  
Deutsche Bank AG

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions
(min EUR, %)		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted				
Consolidated data	Central banks and central governments	85,449	55	91,978	5,385	36	99,597	3	106,141	5,572	1	8	
	Institutions	64,714	181	63,095	13,869	115	18	66,292	156	64,272	15,359	41	20
	Corporates	472,177	8,945	313,781	107,023	2,050	2,550	499,841	8,276	327,689	115,392	1,883	2,471
	Corporates - Of Which: Specialised Lending	9,675	330	9,257	4,969	0	255	10,036	258	9,553	5,067	0	200
	Corporates - Of Which: SME	29,301	223	18,977	6,124	15	117	12,155	326	8,664	2,777	23	158
	Retail	200,339	5,003	193,127	38,867	266	2,517	204,443	5,256	198,078	39,712	322	2,504
	Retail - Secured on real estate property	157,695	2,502	155,973	25,190	136	908	160,861	2,312	159,018	25,303	127	851
	Retail - Secured on real estate property - Of Which: SME	1,097	43	1,077	327	4	14	14,135	222	13,772	1,911	7	42
	Retail - Secured on real estate property - Of Which: non-SME	156,598	2,440	154,897	24,863	132	895	146,726	2,091	145,246	23,392	120	809
	Retail - Qualifying Revolving	6,234	25	4,416	532	2	17	6,358	25	4,432	528	2	17
	Retail - Other Retail	36,320	2,475	32,737	13,145	127	1,992	37,225	2,919	34,627	13,881	194	1,636
	Retail - Other Retail - Of Which: SME	4,490	171	3,037	973	2	90	9,923	307	6,901	1,601	4	158
	Retail - Other Retail - Of Which: non-SME	31,830	2,304	29,700	12,172	125	1,502	27,302	2,612	27,726	12,280	190	1,478
	Equity	1,361	0	4,238	12,015	0		1,290	0	4,864	13,180	0	
Securitisation	53,825		53,670	13,296		74	70,284		70,128	15,912		47	
Other non credit-obligation assets				14,109						13,294			
IRB Total				204,563						218,421			

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

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions
(min EUR, %)		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted				
GERMANY	Central banks and central governments	0	0	1,953	0	0	1	1,834	0	0	0	0	
	Institutions	7,838	8	7,862	1,506	2	5	6,628	8	6,616	1,490	2	5
	Corporates	76,580	2,244	51,711	20,835	340	1,008	80,216	1,847	54,317	21,809	285	906
	Corporates - Of Which: Specialised Lending	4,278	183	4,252	1,679	0	151	4,261	118	4,233	1,638	0	85
	Corporates - Of Which: SME	3,715	73	2,391	1,051	5	54	5,511	80	4,562	1,311	4	45
	Retail	166,383	2,762	160,519	32,118	160	1,358	169,252	2,588	163,367	32,024	151	1,277
	Retail - Secured on real estate property	134,757	1,902	133,204	22,411	113	768	137,512	1,745	135,838	22,301	105	710
	Retail - Secured on real estate property - Of Which: SME	24	0	23	105	0	0	12,976	139	12,841	1,679	1	23
	Retail - Secured on real estate property - Of Which: non-SME	134,733	1,902	133,182	22,307	113	768	124,536	1,605	122,197	20,622	104	687
	Retail - Qualifying Revolving	6,234	25	4,350	523	2	17	6,268	24	4,368	519	2	17
	Retail - Other Retail	25,393	835	22,964	9,184	45	573	25,472	819	23,161	9,204	43	551
	Retail - Other Retail - Of Which: SME	674	6	283	84	0	5	5,715	73	3,997	664	2	24
	Retail - Other Retail - Of Which: non-SME	24,719	829	22,682	9,099	44	568	19,757	747	19,165	8,540	41	527
	Equity	855	0	855	3,013	0	0	793	0	793	2,839	0	0
Securitisation													
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions
(min EUR, %)		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted				
UNITED STATES	Central banks and central governments	53,463	46	54,744	409	35	29	61,202	0	61,732	512	0	0
	Institutions	10,888	1	11,045	2,121	1	1	10,673	1	10,577	2,521	1	2
	Corporates	132,561	963	86,528	25,601	242	327	145,460	896	95,519	30,797	257	288
	Corporates - Of Which: Specialised Lending	680	14	623	422	0	4	875	13	798	587	0	9
	Corporates - Of Which: SME	3,938	0	2,018	603	0	2	2,648	0	1,303	399	0	1
	Retail	90	7	346	37	1	6	87	7	1,480	103	1	6
	Retail - Secured on real estate property	63	1	63	10	0	1	62	2	61	9	0	1
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	63	1	63	10	0	1	61	2	60	9	0	1
	Retail - Qualifying Revolving	6	0	4	0	0	0	6	0	4	0	0	0
	Retail - Other Retail	21	6	279	26	1	6	20	5	1,415	94	1	5
	Retail - Other Retail - Of Which: SME	1	0	1	0	0	0	2	0	2	0	0	0
	Retail - Other Retail - Of Which: non-SME	20	6	278	26	1	6	18	5	1,414	94	1	5
	Equity	172	0	228	771	0	0	205	0	365	907	0	0
Securitisation													
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions
(min EUR, %)		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted				
UNITED KINGDOM	Central banks and central governments	0	0	334	0	0	0	0	365	0	0	0	
	Institutions	4,005	10	4,651	1,172	12	0	3,333	11	4,092	1,171	7	0
	Corporates	25,514	467	20,634	5,603	143	66	27,850	359	21,593	6,665	167	57
	Corporates - Of Which: Specialised Lending	258	0	254	250	0	1	332	0	203	228	0	1
	Corporates - Of Which: SME	784	0	416	172	0	0	182	0	178	15	0	0
	Retail	417	174	413	75	18	9	974	723	965	141	88	89
	Retail - Secured on real estate property	237	28	235	51	0	8	227	23	226	47	0	6
	Retail - Secured on real estate property - Of Which: SME	4	0	4	0	0	0	6	0	6	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	233	28	232	51	0	8	221	23	220	47	0	6
	Retail - Qualifying Revolving	6	0	4	0	0	0	6	0	4	0	0	0
	Retail - Other Retail	175	146	174	23	18	1	741	700	735	93	87	83
	Retail - Other Retail - Of Which: SME	4	2	1	0	0	0	4	0	2	1	0	0
	Retail - Other Retail - Of Which: non-SME	171	146	172	22	18	1	737	700	733	92	87	83
	Equity	45	0	91	257	0	0	46	0	63	161	0	0
Securitisation													
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2014					As of 30/06/2015						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
(min EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted					
ITALY	Central banks and central governments	977	0	1,488	593	0	0	915	0	1,439	573	0	0
	Institutions	2,185	0	2,105	267	0	0	2,175	0	2,100	276	0	0
	Corporates	12,672	508	6,271	2,431	63	221	12,568	493	5,986	2,269	61	331
	Corporates - Of Which: Specialised Lending	224	0	223	158	0	0	213	0	213	152	0	0
	Corporates - Of Which: SME	2,816	36	1,798	565	2	21	1,869	45	1,169	366	5	25
	Retail	13,384	1,098	12,769	2,612	57	698	13,742	1,003	12,924	3,179	59	621
	Retail - Secured on real estate property	7,393	111	7,379	326	1	22	7,389	117	7,570	355	5	23
	Retail - Secured on real estate property - Of Which: SME	231	19	226	45	0	3	264	23	248	52	4	2
	Retail - Secured on real estate property - Of Which: non-SME	7,163	92	7,153	281	1	19	7,325	93	7,322	303	1	21
	Retail - Qualifying Revolving	3	0	2	0	0	0	2	0	2	0	0	0
	Retail - Other Retail	5,967	988	5,388	2,285	56	676	6,150	886	5,352	2,824	54	588
	Retail - Other Retail - Of Which: SME	1,878	101	1,353	285	1	41	1,895	86	1,318	278	1	33
	Retail - Other Retail - Of Which: non-SME	4,110	887	4,035	2,000	55	636	4,255	800	4,034	2,545	53	565
	Equity	2	0	2	8	0	0	2	0	2	8	0	0
Securitisation													
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2014					As of 30/06/2015						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	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	57	0	213	23	0	0	54	0	203	20	0	0
	Institutions	4,939	0	4,779	686	0	0	2,815	0	2,694	646	0	0
	Corporates	14,688	495	10,941	4,279	207	93	16,858	683	12,052	4,327	99	98
	Corporates - Of Which: Specialised Lending	634	85	587	315	0	79	567	85	522	227	0	83
	Corporates - Of Which: SME	434	1	224	87	0	42	1	62	61	23	0	0
	Retail	105	2	97	18	0	1	109	2	101	18	0	0
	Retail - Secured on real estate property	80	2	79	15	0	0	82	2	81	14	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	4	0	4	1	0	0
	Retail - Secured on real estate property - Of Which: non-SME	80	2	79	15	0	0	78	2	76	14	0	0
	Retail - Qualifying Revolving	4	0	3	0	0	0	3	0	2	0	0	0
	Retail - Other Retail	21	0	15	3	0	0	24	0	17	3	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	1	0	1	0	0	0
	Retail - Other Retail - Of Which: non-SME	20	0	15	3	0	0	22	0	17	3	0	0
	Equity	1	0	1	2	0	0	1	0	1	2	0	0
Securitisation													
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2014					As of 30/06/2015						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	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	172	9	923	436	1	5	173	8	1,015	480	1	4
	Institutions	1,307	0	1,209	477	0	2	1,032	0	914	398	0	2
	Corporates	9,339	829	5,285	2,848	140	269	9,801	947	6,073	3,403	138	282
	Corporates - Of Which: Specialised Lending	297	0	295	298	0	2	325	0	324	290	0	2
	Corporates - Of Which: SME	338	91	208	105	7	23	1,021	164	713	308	11	67
	Retail	10,994	699	10,240	2,324	23	356	10,962	647	10,171	2,334	17	352
	Retail - Secured on real estate property	7,948	333	7,829	1,138	21	72	7,872	287	7,765	1,158	15	66
	Retail - Secured on real estate property - Of Which: SME	499	26	485	75	4	4	538	42	526	75	2	10
	Retail - Secured on real estate property - Of Which: non-SME	7,450	307	7,344	1,063	17	68	7,334	245	7,239	1,083	14	56
	Retail - Qualifying Revolving	5	0	3	0	0	0	5	0	4	1	0	0
	Retail - Other Retail	3,040	366	2,408	1,186	2	284	3,085	360	2,403	1,175	1	286
	Retail - Other Retail - Of Which: SME	1,387	21	944	420	0	12	1,778	102	1,145	474	0	69
	Retail - Other Retail - Of Which: non-SME	1,653	345	1,464	766	2	272	1,307	258	1,257	701	1	217
	Equity	8	0	8	29	0	0	8	0	8	31	0	0
Securitisation													
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2014					As of 30/06/2015						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	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	4,307	0	4,313	18	0	0	10,353	0	10,358	24	0	0
	Institutions	2,175	0	2,357	287	0	0	2,506	0	2,541	198	0	0
	Corporates	14,261	162	10,036	1,782	66	21	14,711	187	10,639	1,815	82	27
	Corporates - Of Which: Specialised Lending	31	0	31	47	0	0	32	0	32	51	0	0
	Corporates - Of Which: SME	264	0	78	27	0	0	12	0	6	1	0	0
	Retail	237	7	226	37	1	3	259	4	244	44	0	2
	Retail - Secured on real estate property	173	5	172	30	1	2	192	2	189	37	0	1
	Retail - Secured on real estate property - Of Which: SME	2	0	2	0	0	0	11	0	11	2	0	0
	Retail - Secured on real estate property - Of Which: non-SME	171	5	170	30	1	2	181	2	178	35	0	1
	Retail - Qualifying Revolving	15	0	11	0	0	0	14	0	10	1	0	0
	Retail - Other Retail	50	2	44	6	0	1	53	2	45	7	0	1
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	4	0	3	0	0	0
	Retail - Other Retail - Of Which: non-SME	49	2	44	6	0	1	49	2	42	6	0	1
	Equity	32	0	32	115	0	0	35	0	35	71	0	0
Securitisation													
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted		
(min EUR, %)													
FRANCE	Central banks and central governments	417	0	1,195	94	0	0	372	0	1,221	83	0	0
	Institutions	4,323	0	4,333	972	0	0	5,630	0	5,613	1,071	0	0
	Corporates	10,671	207	6,252	2,902	48	10	9,606	1	6,114	2,805	0	8
	Corporates - Of Which: Specialised Lending	725	0	725	256	0	1	629	0	629	233	0	1
	Corporates - Of Which: SME	704	0	268	120	0	0	1	0	1	0	0	0
	Retail	163	3	156	29	0	2	164	3	155	28	0	2
	Retail - Secured on real estate property	67	2	66	12	0	1	67	2	67	11	0	1
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	2	0	2	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	66	2	65	11	0	1	66	2	65	10	0	1
	Retail - Qualifying Revolving	8	0	5	1	0	0	7	0	5	0	0	0
	Retail - Other Retail	89	1	85	17	0	1	90	1	83	17	0	1
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	1	0	1	0	0	0
	Retail - Other Retail - Of Which: non-SME	89	1	84	17	0	1	89	1	82	17	0	1
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
Securitisation													
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted		
(min EUR, %)													
CHINA	Central banks and central governments	995	0	2,004	0	0	0	984	0	2,104	0	0	0
	Institutions	8	0	8	1	0	0	7,104	0	6,492	1,688	0	3
	Corporates	17,660	11	13,579	3,894	2	12	10,071	20	6,151	1,821	22	18
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	7,475	0	5,821	1,430	0	3	0	0	0	0	0	0
	Retail	19	0	17	3	0	0	20	0	18	3	0	0
	Retail - Secured on real estate property	14	0	13	2	0	0	15	0	14	3	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	13	0	13	2	0	0	14	0	13	3	0	0
	Retail - Qualifying Revolving	2	0	1	0	0	0	2	0	1	0	0	0
	Retail - Other Retail	3	0	2	1	0	0	4	0	3	1	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	3	0	2	0	0	0	3	0	2	1	0	0
	Equity	5	0	2,454	6,139	0	0	0	0	3,099	7,748	0	0
Securitisation													
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted		
(min EUR, %)													
LUXEMBOURG	Central banks and central governments	0	0	20	0	0	0	0	0	18	0	0	0
	Institutions	1,138	3	986	123	1	1	940	3	758	133	1	1
	Corporates	12,794	611	9,881	2,412	86	73	13,660	456	10,594	2,965	50	71
	Corporates - Of Which: Specialised Lending	770	41	770	291	0	7	884	34	884	390	0	9
	Corporates - Of Which: SME	18	0	18	14	0	0	19	0	19	16	0	0
	Retail	43	3	42	6	0	1	44	4	43	6	0	1
	Retail - Secured on real estate property	40	3	39	6	0	1	42	3	41	6	0	1
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	40	3	39	6	0	1	42	3	41	6	0	1
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	2	0	2	1	0	0	2	0	1	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	2	0	2	1	0	0	2	0	1	0	0	0
	Equity	86	0	86	317	0	0	71	0	71	231	0	0
Securitisation													
Other non credit-obligation assets													
IRB Total													

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

## 2015 EU-wide Transparency Exercise

### Sovereign Exposure

Deutsche Bank AG

(mln EUR)		As of 31/12/2014														
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)				
								Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value		
		of which: loans and advances	of which: AFS banking book	of which: FVO (designated at fair value through profit/loss) banking book	of which: Financial assets held for trading (2)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)			
[ 0 - 3M ]	Austria	32	29	31	0	29	1	353	1	-170	0	46	0	-46	0	
[ 3M - 1Y ]		25	0	4	0	0	4	193	21	-80	-1	467	3	-457	-4	
[ 1Y - 2Y ]		72	0	0	0	0	0	247	17	-512	-34	309	5	-310	-6	
[ 2Y - 3Y ]		0	0	347	347	0	0	201	41	-50	-4	92	2	-124	-3	
[ 3Y - 5Y ]		391	0	799	793	0	0	223	45	-79	6	520	35	-538	-6	
[ 5Y - 10Y ]	991	0	774	774	0	0	838	203	-535	-147	196	8	-307	-12		
[ 10Y - more ]	1,193	0	410	786	0	0	143	77	-77	0	0	0	0	0	0	
<b>Total</b>	<b>3,578</b>	<b>29</b>	<b>2,919</b>	<b>2,681</b>	<b>29</b>	<b>209</b>	<b>2,741</b>	<b>611</b>	<b>-1,508</b>	<b>-209</b>	<b>1,631</b>	<b>53</b>	<b>-1,782</b>	<b>-41</b>		
[ 0 - 3M ]	Belgium	82	80	82	0	0	2	0	0	0	0	59	0	-59	0	
[ 3M - 1Y ]		80	80	80	0	0	1	8	0	0	0	437	2	-332	-2	
[ 1Y - 2Y ]		72	0	52	0	0	0	500	20	-300	-2	337	5	-378	-5	
[ 2Y - 3Y ]		821	1	801	798	0	1	100	19	0	0	112	2	-156	-3	
[ 3Y - 5Y ]		177	0	151	143	0	8	300	20	0	0	452	6	-409	-10	
[ 5Y - 10Y ]	768	0	699	699	0	9	120	54	0	0	126	0	-206	-5		
[ 10Y - more ]	391	0	0	0	0	0	1,691	355	-125	-4	0	0	0	0		
<b>Total</b>	<b>2,392</b>	<b>161</b>	<b>1,875</b>	<b>1,693</b>	<b>0</b>	<b>21</b>	<b>2,719</b>	<b>472</b>	<b>-536</b>	<b>-6</b>	<b>1,533</b>	<b>19</b>	<b>-1,541</b>	<b>-25</b>		
[ 0 - 3M ]	Bulgaria	0	0	0	0	0	0	0	0	0	0	43	0	-43	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	86	0	-86	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	126	2	-102	-1	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	305	7	-288	-12	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	235	2	-240	-9	
[ 5Y - 10Y ]	10	0	10	0	0	10	0	0	0	0	0	0	0	0		
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>	<b>0</b>	<b>0</b>	<b>10</b>	<b>0</b>	<b>0</b>	<b>10</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>795</b>	<b>31</b>	<b>-807</b>	<b>-23</b>		
[ 0 - 3M ]	Cyprus	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y ]		2	0	2	0	0	2	0	0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	-41	-2	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	33	3	-46	0	
[ 3Y - 5Y ]		1	0	1	0	0	1	0	0	0	0	13	2	-15	-1	
[ 5Y - 10Y ]	0	0	0	0	0	0	0	0	0	0	2	0	0	0		
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>	<b>3</b>	<b>0</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>91</b>	<b>6</b>	<b>-102</b>	<b>-3</b>		
[ 0 - 3M ]	Czech Republic	36	0	36	0	0	36	0	0	0	0	8	0	-85	0	
[ 3M - 1Y ]		31	0	30	0	0	30	262	1	0	0	137	19	-139	-1	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	97	1	-165	-1	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	152	2	-114	-1	
[ 3Y - 5Y ]		22	0	0	0	0	0	108	20	0	0	84	1	-101	-1	
[ 5Y - 10Y ]	66	0	0	0	0	0	1,000	63	0	0	21	1	-29	0		
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>	<b>175</b>	<b>0</b>	<b>87</b>	<b>0</b>	<b>0</b>	<b>87</b>	<b>1,371</b>	<b>83</b>	<b>0</b>	<b>0</b>	<b>499</b>	<b>6</b>	<b>-632</b>	<b>-4</b>		
[ 0 - 3M ]	Denmark	0	0	0	0	0	0	0	0	-132	-5	71	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	-50	-2	413	3	-415	-3	
[ 1Y - 2Y ]		3	0	3	0	0	3	3	-27	0	-2	352	3	-379	-4	
[ 2Y - 3Y ]		5	0	5	0	0	5	16	0	0	0	107	1	-184	-1	
[ 3Y - 5Y ]		3	0	0	0	0	0	35	3	-6	0	170	2	-218	-4	
[ 5Y - 10Y ]	5	0	0	0	0	0	69	5	0	0	81	0	-66	0		
[ 10Y - more ]	10	0	0	0	0	0	83	10	-715	-68	0	0	0	0		
<b>Total</b>	<b>27</b>	<b>0</b>	<b>8</b>	<b>0</b>	<b>0</b>	<b>8</b>	<b>202</b>	<b>19</b>	<b>-929</b>	<b>-77</b>	<b>1,193</b>	<b>8</b>	<b>-1,262</b>	<b>-12</b>		
[ 0 - 3M ]	Estonia	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	12	0	-9	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	0	-8	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	19	0	-22	-2	
[ 5Y - 10Y ]	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		
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>37</b>	<b>0</b>	<b>-40</b>	<b>-2</b>		
[ 0 - 3M ]	Finland	19	0	19	0	0	0	0	0	-367	-18	21	0	-41	0	
[ 3M - 1Y ]		2	0	2	0	0	0	0	0	-3,200	-138	365	2	-311	-1	
[ 1Y - 2Y ]		175	0	167	167	0	1	167	57	-578	-52	7	278	2	-278	0
[ 2Y - 3Y ]		63	0	8	0	0	8	550	56	-482	-37	34	0	-36	0	
[ 3Y - 5Y ]		495	0	391	377	0	14	1,061	104	-1,971	-413	125	1	-184	-1	
[ 5Y - 10Y ]	778	0	462	438	0	24	2,030	302	-4,053	-320	39	0	-88	0		
[ 10Y - more ]	114	0	44	0	0	44	300	71	0	0	0	0	0	0		
<b>Total</b>	<b>1,646</b>	<b>0</b>	<b>1,093</b>	<b>1,001</b>	<b>0</b>	<b>92</b>	<b>4,641</b>	<b>538</b>	<b>-10,651</b>	<b>-978</b>	<b>940</b>	<b>5</b>	<b>-936</b>	<b>-7</b>		
[ 0 - 3M ]	France	163	141	148	0	23	15	240	7	-1,245	-89	293	0	-175	0	
[ 3M - 1Y ]		932	611	899	0	611	261	611	33	-763	-55	1,130	0	-1,154	-4	
[ 1Y - 2Y ]		388	0	330	126	168	338	56	338	-175	-2	744	2	-891	-6	
[ 2Y - 3Y ]		1,215	0	1,169	841	323	5	448	37	-4,314	-446	611	2	-697	-1	
[ 3Y - 5Y ]		1,439	50	1,293	1,178	50	64	1,293	99	-3,700	-300	1,093	10	-1,292	-3	
[ 5Y - 10Y ]	949	42	664	354	0	268	892	150	-178	-75	774	19	-594	-1		
[ 10Y - more ]	1,774	0	1,462	1,117	345	0	691	81	-417	-98	374	110	-110	-121		
<b>Total</b>	<b>6,860</b>	<b>844</b>	<b>5,965</b>	<b>3,617</b>	<b>1,519</b>	<b>649</b>	<b>3,960</b>	<b>464</b>	<b>-12,844</b>	<b>-1,339</b>	<b>5,019</b>	<b>147</b>	<b>-4,912</b>	<b>-153</b>		





## 2015 EU-wide Transparency Exercise

### Sovereign Exposure

Deutsche Bank AG

(mln EUR)		As of 31/12/2014													
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)			
		of which: loans and advances		of which: AFS banking book		of which: FVO (designated at fair value through profit/loss) banking book		Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value	
		Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)
	United Kingdom	32	2	10	2	8	374	22	-1,166	-160	75	0	-40	0	
0 - 3M f		251	222	216	0	0	462	14	-1,373	-115	793	5	-519	-3	
3M - 1Y f		66	0	29	0	29	1,433	37	-1,118	-80	565	9	-569	-9	
1Y - 2Y f		280	0	260	260	0	502	9	-1,524	-54	369	0	-326	-8	
2Y - 3Y f		552	0	486	130	356	1,610	42	-1,636	-51	322	10	-494	-8	
3Y - 5Y f		2,046	0	1,965	571	1,394	113	7	-99	-1	919	41	-921	-41	
5Y - 10Y f		1,820	0	1,447	759	689	37	2	-29	-2	0	0	0	0	
10Y - more		5,046	223	4,414	961	2,510	4,730	131	-6,945	-463	3,043	72	-2,869	-69	
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
	Iceland	0	0	0	0	0	0	0	0	0	49	2	-28	-1	
0 - 3M f		0	0	0	0	0	0	0	0	0	67	1	-45	-1	
3M - 1Y f		0	0	0	0	0	0	0	0	0	16	0	-39	-2	
1Y - 2Y f		0	0	0	0	0	0	0	0	0	29	2	-60	-1	
2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	0	161	5	-183	-4	
	Liechtenstein	0	0	0	0	0	0	0	0	0	0	0	0	0	
0 - 3M f		0	0	0	0	0	0	0	0	0	0	0	0	0	
3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
	Norway	0	0	0	0	0	0	0	0	0	0	0	-2	0	
0 - 3M f		0	0	0	0	0	0	0	0	0	291	2	-291	-1	
3M - 1Y f		0	0	0	0	0	0	0	0	0	294	2	-268	-4	
1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	128	-1	
2Y - 3Y f		0	0	0	0	0	0	0	0	0	47	1	-62	-1	
3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	-27	0	
5Y - 10Y f		3	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		3	0	0	0	0	0	0	0	0	665	5	-783	-7	
	Australia	994	0	989	979	10	97	5	-23	-1	90	0	-135	0	
0 - 3M f		327	0	311	198	113	1,325	16	-352	-12	221	1	-111	-1	
3M - 1Y f		211	0	190	147	42	332	-3	-68	-3	1,012	15	-1,477	-22	
1Y - 2Y f		116	0	98	0	98	140	9	-336	-26	528	12	-619	-14	
2Y - 3Y f		508	18	122	139	0	179	4	-34	-4	1,236	38	-1,403	-37	
3Y - 5Y f		319	0	38	38	0	323	56	-292	-31	4	0	-86	-1	
5Y - 10Y f		770	0	382	0	382	55	19	-26	-1	0	0	0	0	
10Y - more		3,246	18	2,130	1,502	644	2,451	137	-1,131	-72	3,091	67	-3,831	-75	
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
	Canada	90	6	51	29	17	1,427	35	-2,658	-36	0	0	0	0	
0 - 3M f		87	0	0	0	0	439	41	-686	-27	0	0	0	0	
3M - 1Y f		9	0	5	0	5	39	3	0	0	0	0	0	0	
1Y - 2Y f		221	0	69	59	9	1,618	147	-1,045	-141	0	0	0	0	
2Y - 3Y f		127	0	83	73	10	274	37	-1,690	-94	0	0	0	0	
3Y - 5Y f		264	0	49	0	49	49	0	180	-17	0	0	0	0	
5Y - 10Y f		849	9	343	161	172	4,786	457	-6,966	-546	0	0	0	0	
10Y - more		0	0	0	0	0	0	0	0	0	21	0	-13	0	
Total		0	0	0	0	0	0	0	0	0	34	0	-461	-1	
	Hong Kong	1	0	1	0	1	0	0	0	0	9	0	-10	0	
0 - 3M f		19	0	19	0	19	0	0	0	0	12	0	-10	0	
3M - 1Y f		0	0	0	0	0	0	0	-165	-5	33	1	-41	-1	
1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		54	0	54	0	54	8	0	-170	-5	114	1	-535	-2	
	Japan	652	0	652	69	583	25	0	0	0	132	0	-128	0	
0 - 3M f		391	0	389	0	389	275	2	-617	-71	621	4	-530	-3	
3M - 1Y f		25	0	1	0	1	698	14	0	0	786	0	-854	-10	
1Y - 2Y f		17	0	1	0	1	408	14	-64	-56	1	0	-497	-9	
2Y - 3Y f		139	0	7	0	0	884	96	-2,198	-22	972	20	-1,293	-22	
3Y - 5Y f		639	0	355	7	348	1,783	226	-1,441	-71	146	2	-107	-1	
5Y - 10Y f		214	0	26	0	26	369	0	32	-2	0	0	0	0	
10Y - more		2,077	0	1,432	83	1,349	4,442	374	-4,948	-224	3,155	46	-3,424	-45	
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
	U.S.	5,148	196	2,073	51	342	4,957	18	-5,781	-66	0	43	-43	0	
0 - 3M f		2,980	197	2,297	60	2,237	1,052	7	-8,185	-78	815	0	-827	-54	
3M - 1Y f		2,613	25	49	0	49	2,248	7	-8,732	-173	7	295	-102	-1	
1Y - 2Y f		1,332	36	431	0	430	6,168	33	-5,443	-133	65	13	-162	-2	
2Y - 3Y f		3,006	10	0	0	0	11,564	303	-5,539	-303	274	5	-286	-14	
3Y - 5Y f		6,532	99	2,696	201	1,053	13,353	1,197	-4,537	-94	622	43	-612	-34	
5Y - 10Y f		13,463	269	11,140	4	667	7,068	1,009	-5,215	-1,020	12	34	-355	-14	
10Y - more		35,075	832	18,842	379	14,256	47,019	3,310	-43,432	-1,915	2,184	254	-2,388	-119	

## 2015 EU-wide Transparency Exercise

### Sovereign Exposure

Deutsche Bank AG

(mln EUR)		As of 31/12/2014																
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)			NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)					
		of which: loans and advances			of which: AFS banking book		of which: FVO (designated at fair value through profit/loss) banking book		of which: Financial assets held for trading (2)		Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value	
		Total	0 - 3M f	3M - 1Y f	1Y - 2Y f	2Y - 3Y f	3Y - 5Y f	5Y - 10Y f	10Y - more	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	
	China	43	23	28	0	0	8	708	12	-882	0	152	0	-355	-1			
		1123	0	113	0	0	113	0	0	0	1,075	0	-1,211	-9				
		0	0	0	0	0	0	763	0	-302	-35	1,067	13	-895	-11			
		31	0	31	0	0	31	93	0	0	0	863	15	-939	-15			
		1	0	1	0	0	1	723	0	0	1	3,982	39	-3,509	-42			
		0	0	0	0	0	0	404	0	0	0	188	2	-113	-2			
		89	0	0	0	0	77	204	55	-21	0	0	0	0	0			
		188	23	174	0	0	154	2,690	12	-1,184	-36	6,426	76	-7,022	-80			
	Switzerland	2	1	0	0	0	0	80	0	-18	-2	0	0	0	0			
		3	0	0	0	0	0	80	3	0	0	0	0	0	0			
		46	0	37	16	0	20	126	0	9	0	0	0	0	0			
		5	0	0	0	0	0	8	0	-13	-1	0	0	0	0			
		114	0	105	9	0	96	62	9	-19	-1	0	0	0	0			
		132	0	95	16	0	77	204	55	-21	0	0	0	0	0			
		89	0	0	0	0	0	0	0	0	0	0	0	0	0			
		391	0	235	41	0	194	561	78	-104	-6	0	0	0	0			
	Other advanced economies non EEA	786	19	785	5	0	761	16	0	-185	-18	259	1	-337	-1			
		531	7	318	0	0	303	178	9	-1,131	-51	670	0	-823	-58			
		134	41	133	0	41	92	12	1	-921	-39	1,140	16	-1,131	-15			
		113	0	108	0	0	108	14	4	-1,117	-76	1,397	25	-1,075	-21			
		126	0	106	0	0	106	526	7	-115	-2	2,765	68	-2,981	-71			
		237	0	210	0	0	210	706	24	-924	-32	903	18	-1,078	-16			
		86	0	37	0	0	37	203	24	-117	-20	72	3	-186	-19			
		1,812	68	1,697	5	41	1,616	1,655	69	-4,510	-237	7,205	135	-7,610	-200			
	Other Central and eastern Europe countries non EEA	37	0	37	0	0	37	0	0	0	0	338	0	-227	-1			
		1	0	2	0	0	2	0	0	0	0	813	9	-715	-11			
		117	105	114	0	0	10	125	3	0	0	1,210	23	-790	-20			
		79	74	74	0	0	0	75	0	0	0	1,558	33	-831	-24			
		30	0	12	0	0	12	0	0	0	0	2,270	72	-1,781	-76			
		237	112	234	0	0	234	0	0	0	0	236	14	-276	-13			
		52	0	38	0	0	38	0	0	0	0	0	0	0	0			
		553	291	512	0	0	333	200	5	0	-2	6,424	152	-4,620	-145			
	Middle East	17	11	17	0	0	0	0	0	0	0	43	0	-90	0			
		125	121	124	0	0	3	0	0	0	0	304	5	-191	-2			
		20	18	20	0	0	2	13	0	0	0	284	6	-311	-8			
		22	21	22	0	0	1	0	0	0	0	399	11	-341	-8			
		5	0	5	0	0	5	0	0	0	0	296	14	-370	-12			
		132	95	112	0	0	17	0	0	0	0	21	0	-2	0			
		269	268	269	0	0	5	0	0	0	0	0	0	-20	-1			
		589	534	569	0	0	32	13	0	0	0	1,346	36	-1,322	-34			
	Latin America and the Caribbean	201	2	146	0	0	144	0	42	0	0	2,093	155	-2,093	-138			
		681	181	679	0	0	499	92	0	0	0	3,805	137	-3,490	-118			
		123	42	120	0	0	78	1	3	0	0	3,364	251	-3,233	-229			
		218	36	189	0	0	153	191	0	0	0	3,100	318	-2,875	-393			
		231	75	108	0	0	33	0	0	0	0	7,629	413	-7,763	-646			
		570	284	456	0	0	222	157	48	0	0	1,941	294	-1,499	-347			
		667	0	667	0	0	491	165	2	0	0	309	0	-2	0			
		2,671	630	2,200	0	0	1,620	2,038	182	-72	-2	22,240	1,603	-21,617	-1,918			
	Africa	0	0	0	0	0	0	0	0	0	0	0	0	-7	0			
		0	0	0	0	0	0	0	0	0	0	0	0	-62	0			
		2	2	2	0	0	1	0	0	0	0	43	1	-44	0			
		0	0	0	0	0	0	0	0	0	0	38	2	-43	-1			
		3	0	3	0	0	3	0	0	0	0	42	0	-48	0			
		5	0	5	0	0	5	0	0	0	0	13	0	-16	-1			
		0	0	0	0	0	0	0	0	0	0	0	0	0	0			
		0	0	0	0	0	0	0	0	0	0	0	0	0	0			
		1,240	61	1,283	319	0	9	0	0	0	0	190	6	-219	-4			
		1,457	2	1,442	133	0	1,256	0	324	-301	-5	616	2	-387	-3			
		483	92	462	9	0	401	54	7	-131	-33	2,976	70	-2,952	-87			
		507	46	480	0	0	441	19	1	0	0	3,160	124	-2,937	-125			
		307	97	286	0	0	223	307	0	-4	-4	7,551	511	-7,948	-526			
		2,112	335	2,043	0	0	1,722	32	0	0	0	1,014	48	-801	-83			
		7,468	200	7,361	0	0	7,163	39	2	0	0	11	0	-115	-14			
		13,626	884	13,356	461	0	12,052	478	20	-572	-71	18,132	786	-18,195	-875			

**Notes and definitions**

- (1) 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
- (2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (3) 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



(mln EUR)

As of 30/06/2015

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)			
		of which: loans and advances	of which: FV0 (designated at fair value through profit/loss) banking book	of which: AFS banking book	of which: FV0 (designated at fair value through profit/loss) banking book	of which: Financial assets held for trading (2)	Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value		
							Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	
[ 0 - 3M ]	Austria	4	0	1	0	1	16	3	0	0	198	0	198	-1	
[ 3M - 1Y ]		15	0	4	0	4	105	11	-38	-1	329	4	-280	-2	
[ 1Y - 2Y ]		65	0	46	37	0	268	20	-542	-39	35	1	-101	-2	
[ 2Y - 3Y ]		615	0	553	450	0	103	155	60	-6	84	2	-98	-2	
[ 3Y - 5Y ]		905	0	799	799	0	411	84	-29	0	264	12	-275	-8	
[ 5Y - 10Y ]		704	0	496	468	13	14	719	195	-533	-140	174	11	-313	-11
[ 10Y - more ]	1,974	0	1,202	765	364	23	589	225	-79	0	0	0	0	0	
<b>Total</b>	<b>3,783</b>	<b>0</b>	<b>3,101</b>	<b>2,519</b>	<b>377</b>	<b>204</b>	<b>2,265</b>	<b>597</b>	<b>-1,273</b>	<b>-198</b>	<b>1,084</b>	<b>30</b>	<b>-1,264</b>	<b>-25</b>	
[ 0 - 3M ]	Belgium	58	56	58	0	2	0	0	0	0	0	0	0	-24	0
[ 3M - 1Y ]		74	10	61	51	0	0	508	12	-300	-4	173	1	-270	-2
[ 1Y - 2Y ]		649	0	648	644	0	0	0	0	0	0	198	3	-194	-3
[ 2Y - 3Y ]		267	1	237	237	0	0	200	26	0	0	122	1	-118	-3
[ 3Y - 5Y ]		131	0	114	114	0	0	158	18	-50	-1	275	5	-294	-7
[ 5Y - 10Y ]		895	0	814	730	0	85	111	0	-111	0	113	0	-272	-7
[ 10Y - more ]	395	0	0	0	0	0	1,691	266	-125	-3	0	0	0	0	
<b>Total</b>	<b>2,381</b>	<b>67</b>	<b>1,933</b>	<b>1,776</b>	<b>0</b>	<b>92</b>	<b>2,668</b>	<b>366</b>	<b>-586</b>	<b>-7</b>	<b>881</b>	<b>12</b>	<b>-1,172</b>	<b>-22</b>	
[ 0 - 3M ]	Bulgaria	0	0	0	0	0	0	0	0	0	9	0	-9	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	109	20	-142	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	163	3	-164	-2	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	399	5	-399	-13	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	55	2	-80	-6	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 10Y - more ]	1	0	1	0	0	1	0	0	0	0	0	0	0	0	
<b>Total</b>	<b>1</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>734</b>	<b>30</b>	<b>-774</b>	<b>-21</b>	
[ 0 - 3M ]	Cyprus	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	
[ 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		
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>		
[ 0 - 3M ]	Czech Republic	13	0	13	0	0	13	0	0	0	0	0	0	-106	0
[ 3M - 1Y ]		76	0	76	0	0	76	262	1	-50	0	63	1	-50	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	156	2	-133	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	116	1	-170	-2
[ 3Y - 5Y ]		80	0	10	0	0	10	1,110	68	0	0	68	1	-69	-2
[ 5Y - 10Y ]		1	0	1	0	0	1	0	0	0	0	34	1	-38	-1
[ 10Y - more ]	905	0	0	0	0	0	0	0	0	0	0	0	0	0	
<b>Total</b>	<b>170</b>	<b>0</b>	<b>100</b>	<b>0</b>	<b>0</b>	<b>100</b>	<b>1,373</b>	<b>69</b>	<b>0</b>	<b>0</b>	<b>444</b>	<b>6</b>	<b>-566</b>	<b>-4</b>	
[ 0 - 3M ]	Denmark	0	0	0	0	0	0	0	0	0	177	0	-143	-1	
[ 3M - 1Y ]		2	0	2	0	2	0	0	-27	-1	116	1	-229	-2	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	214	1	-177	-1	
[ 2Y - 3Y ]		2	0	1	0	1	13	2	0	0	44	0	-99	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	129	1	-149	-3	
[ 5Y - 10Y ]		13	0	1	0	1	65	11	-24	-3	47	1	-48	0	
[ 10Y - more ]	19	0	0	0	0	21	18	-58	-52	0	0	0	0		
<b>Total</b>	<b>42</b>	<b>0</b>	<b>4</b>	<b>0</b>	<b>4</b>	<b>4</b>	<b>332</b>	<b>37</b>	<b>-594</b>	<b>-56</b>	<b>728</b>	<b>3</b>	<b>-843</b>	<b>-6</b>	
[ 0 - 3M ]	Estonia	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	
[ 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		
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>		
[ 0 - 3M ]	Finland	1	0	1	0	1	0	0	-3,200	-137	0	0	-9	0	
[ 3M - 1Y ]		174	0	174	172	2	0	0	-635	-109	222	1	-182	-1	
[ 1Y - 2Y ]		49	0	49	0	12	0	0	550	-52	36	0	-12	0	
[ 2Y - 3Y ]		23	0	1	0	0	1	200	22	-176	-32	1	-47	0	
[ 3Y - 5Y ]		506	0	420	418	3	961	3	-2,025	-334	88	0	-114	-2	
[ 5Y - 10Y ]		885	0	613	498	0	114	2,125	272	-4,155	-252	19	0	-40	0
[ 10Y - more ]	47	0	26	0	0	26	400	-275	-3	0	0	0	0		
<b>Total</b>	<b>1,684</b>	<b>0</b>	<b>1,247</b>	<b>1,088</b>	<b>0</b>	<b>159</b>	<b>4,236</b>	<b>-10,820</b>	<b>-918</b>	<b>390</b>	<b>1</b>	<b>-404</b>	<b>-4</b>		
[ 0 - 3M ]	France	951	163	1,397	0	26	490	558	40	-228	-3	338	0	-172	-1
[ 3M - 1Y ]		811	539	717	143	539	8	1,534	93	-1,748	-88	489	0	-527	-2
[ 1Y - 2Y ]		322	53	301	72	223	6	278	17	-6,191	-1,087	386	1	-603	-2
[ 2Y - 3Y ]		2,293	0	2,218	1,803	330	85	2,756	60	-3,306	-514	2	482	-2	
[ 3Y - 5Y ]		908	150	592	592	0	0	496	63	-836	-107	545	3	-642	-2
[ 5Y - 10Y ]		1,418	42	1,106	918	107	40	918	113	-928	-184	666	15	-576	-10
[ 10Y - more ]	1,777	0	1,411	1,075	304	33	561	79	-544	-172	130	4	-89	-12	
<b>Total</b>	<b>8,481</b>	<b>946</b>	<b>7,743</b>	<b>4,602</b>	<b>1,528</b>	<b>662</b>	<b>7,101</b>	<b>465</b>	<b>-13,880</b>	<b>-2,156</b>	<b>3,037</b>	<b>26</b>	<b>-3,153</b>	<b>-29</b>	



(mln EUR)

As of 30/06/2015

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)						
						Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value						
		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit/loss) banking book	of which: Financial assets held for trading (2)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)				
[ 0 - 3M ]	Malta	0	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	0	0
[ 1Y - 2Y ]		0	0	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	0	0
[ 3Y - 5Y ]		0	0	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	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Netherlands	160	0	123	114	0	9	1,064	36	-3,100	-112	45	0	0	-63	0	0	
[ 3M - 1Y ]		211	32	38	0	0	6	5,244	172	-2,033	-61	190	1	1	-253	-1	0	
[ 1Y - 2Y ]		1,458	0	947	943	0	3	8,679	507	-42	-4	58	0	0	-68	-1	0	
[ 2Y - 3Y ]		1,741	2	1,602	1,558	0	42	1,977	140	-1,550	-199	59	1	1	-59	0	0	
[ 3Y - 5Y ]		1,402	1	1,392	1,392	0	0	20	2	-3,852	-549	30	1	1	-30	0	0	
[ 5Y - 10Y ]		770	20	737	502	183	33	176	18	-1,374	-323	45	1	1	-45	-1	0	
[ 10Y - more ]	590	19	548	475	72	0	263	78	-2,404	-1,012	0	0	0	0	0	0		
<b>Total</b>	<b>6,432</b>	<b>74</b>	<b>5,385</b>	<b>4,984</b>	<b>255</b>	<b>93</b>	<b>17,419</b>	<b>955</b>	<b>-14,375</b>	<b>-2,259</b>	<b>436</b>	<b>4</b>	<b>4</b>	<b>-518</b>	<b>-3</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Poland	3	2	3	0	0	1	0	0	-477	39	0	0	0	-29	0	0	
[ 3M - 1Y ]		38	1	38	0	0	37	20	0	-438	-43	177	1	1	-160	-1	0	
[ 1Y - 2Y ]		158	1	150	0	0	150	0	0	0	0	115	2	2	-131	-1	0	
[ 2Y - 3Y ]		43	0	36	6	0	30	0	0	0	0	4	4	4	-249	-5	0	
[ 3Y - 5Y ]		211	1	199	183	0	95	0	0	0	0	202	7	7	-243	-12	0	
[ 5Y - 10Y ]		94	4	56	18	0	34	0	0	0	0	44	0	0	-26	0	0	
[ 10Y - more ]	-5	-3	3	0	0	0	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>	<b>551</b>	<b>11</b>	<b>486</b>	<b>127</b>	<b>0</b>	<b>347</b>	<b>20</b>	<b>0</b>	<b>-915</b>	<b>-57</b>	<b>806</b>	<b>14</b>	<b>14</b>	<b>-837</b>	<b>-19</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Portugal	13	0	0	0	0	0	200	7	0	0	85	0	0	-91	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	390	12	0	0	221	1	1	-325	-1	0	
[ 1Y - 2Y ]		0	0	1	0	0	1	0	0	0	0	226	2	2	-388	-3	0	
[ 2Y - 3Y ]		21	0	0	0	0	21	0	0	0	0	306	0	0	-221	-3	0	
[ 3Y - 5Y ]		1	0	0	0	0	0	0	0	0	0	561	18	18	-625	-19	0	
[ 5Y - 10Y ]		73	0	0	0	0	9	200	58	-1,518	-260	273	10	10	-171	-21	0	
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>	<b>115</b>	<b>0</b>	<b>10</b>	<b>0</b>	<b>0</b>	<b>10</b>	<b>790</b>	<b>76</b>	<b>-1,518</b>	<b>-260</b>	<b>1,772</b>	<b>39</b>	<b>39</b>	<b>-1,821</b>	<b>-47</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Romania	0	0	0	0	0	0	0	0	0	0	12	0	0	-2	0	0	
[ 3M - 1Y ]		29	0	26	0	0	26	0	0	0	0	154	21	21	-144	0	0	
[ 1Y - 2Y ]		15	0	15	12	0	3	0	0	0	0	173	2	2	-127	-1	0	
[ 2Y - 3Y ]		21	0	20	0	0	20	0	0	0	0	194	6	6	-151	-4	0	
[ 3Y - 5Y ]		22	0	20	0	0	20	0	0	0	0	100	2	2	-118	-12	0	
[ 5Y - 10Y ]		13	0	13	2	0	10	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	0		
<b>Total</b>	<b>100</b>	<b>0</b>	<b>93</b>	<b>14</b>	<b>0</b>	<b>79</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>634</b>	<b>31</b>	<b>31</b>	<b>-542</b>	<b>-17</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Slovakia	0	0	0	0	0	0	0	0	0	0	15	0	0	-31	0	0	
[ 3M - 1Y ]		1	0	1	0	0	1	0	0	0	0	89	0	0	-69	0	0	
[ 1Y - 2Y ]		0	0	20	0	0	20	0	0	0	0	92	0	0	-79	0	0	
[ 2Y - 3Y ]		14	0	14	0	0	14	0	0	0	0	103	0	0	-103	-1	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	119	3	3	-132	-1	0	
[ 5Y - 10Y ]		5	0	0	0	0	0	63	5	0	0	27	1	1	-32	-1	0	
[ 10Y - more ]	6	0	1	0	0	1	63	0	0	0	0	0	0	0	0	0		
<b>Total</b>	<b>46</b>	<b>0</b>	<b>35</b>	<b>0</b>	<b>0</b>	<b>35</b>	<b>126</b>	<b>10</b>	<b>0</b>	<b>0</b>	<b>445</b>	<b>7</b>	<b>7</b>	<b>-444</b>	<b>-4</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Slovenia	0	0	0	0	0	0	0	0	0	0	4	0	0	-4	0	0	
[ 3M - 1Y ]		2	0	2	0	0	2	0	0	0	0	154	21	21	-144	0	0	
[ 1Y - 2Y ]		1	0	1	0	0	1	0	0	0	0	16	0	0	-52	-1	0	
[ 2Y - 3Y ]		44	0	44	44	0	44	0	0	-449	-60	29	0	0	-31	-1	0	
[ 3Y - 5Y ]		6	0	6	0	0	6	0	0	0	0	16	0	0	-16	0	0	
[ 5Y - 10Y ]		5	0	1	0	0	1	5	0	-1,907	-158	23	0	0	-59	-1	0	
[ 10Y - more ]	14	0	14	0	0	14	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>	<b>72</b>	<b>0</b>	<b>68</b>	<b>44</b>	<b>0</b>	<b>24</b>	<b>0</b>	<b>-2,256</b>	<b>-218</b>	<b>-115</b>	<b>28</b>	<b>28</b>	<b>28</b>	<b>-207</b>	<b>-3</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Spain	0	0	0	0	0	0	0	0	0	0	37	0	0	-72	0	0	
[ 3M - 1Y ]		124	36	123	0	0	3	70	2	0	0	570	3	3	-642	-3	0	
[ 1Y - 2Y ]		38	24	38	0	0	14	0	0	-167	-19	864	9	9	-1,034	-6	0	
[ 2Y - 3Y ]		79	33	63	0	0	30	70	8	0	0	585	63	63	-487	-4	0	
[ 3Y - 5Y ]		59	0	0	0	0	0	0	0	0	0	914	6	6	-1,014	-15	0	
[ 5Y - 10Y ]		510	307	325	0	0	19	85	-125	-16	-16	583	5	5	-396	-17	0	
[ 10Y - more ]	59	0	0	0	0	0	59	0	0	0	0	0	0	0	0	0		
<b>Total</b>	<b>944</b>	<b>476</b>	<b>626</b>	<b>0</b>	<b>0</b>	<b>66</b>	<b>245</b>	<b>28</b>	<b>-292</b>	<b>-35</b>	<b>3,553</b>	<b>28</b>	<b>28</b>	<b>-3,644</b>	<b>-44</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Sweden	3	0	3	0	0	3	157	0	-15	0	26	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	-54	-2	178	0	0	-211	-1	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	45	0	0	-75	-1	0	
[ 2Y - 3Y ]		2	0	0	0	0	0	0	0	0	0	55	0	0	-48	-1	0	
[ 3Y - 5Y ]		263	0	258	258	0	0	0	0	59	-4	48	1	1	-21	0	0	
[ 5Y - 10Y ]		46	0	4	0	0	4	46	-41	-108	-12	4	0	0	-39	0	0	
[ 10Y - more ]	4	0	3	0	0	3	15	1	-20	-1	0	0	0	0	0	0		
<b>Total</b>	<b>317</b>	<b>0</b>	<b>268</b>	<b>258</b>	<b>0</b>	<b>10</b>	<b>729</b>	<b>46</b>	<b>-251</b>	<b>-19</b>	<b>356</b>	<b>3</b>	<b>3</b>	<b>-394</b>	<b>-3</b>	<b>0</b>	<b>0</b>	

(mln EUR)

As of 30/06/2015

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)			
		of which: loans and advances	of which: FVO (designated at fair value through profit/loss) banking book	of which: AFS banking book	of which: FVO (designated at fair value through profit/loss) banking book	of which: Financial assets held for trading (2)	Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value		
							Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	
0 - 3M f	United Kingdom	82	0	68	0	68	283	12	-565	-125	53	0	-22	0	
3M - 1Y f		737	417	706	0	285	1,151	29	-1,154	-83	206	1	-187	-1	
1Y - 2Y f		50	0	46	0	46	796	21	-1,379	-101	437	6	-429	-6	
2Y - 3Y f		337	0	285	285	0	750	18	-2,066	-94	264	4	-440	-7	
3Y - 5Y f		1,112	0	1,069	398	722	39	1,748	39	-2,300	-51	426	15	-414	-14
5Y - 10Y f		1,779	0	1,706	452	1,100	14	1	0	0	783	34	-754	-34	
10Y - more	1,492	0	1,256	904	351	37	1	-29	-2	0	0	0	0		
<b>Total</b>	<b>5,589</b>	<b>417</b>	<b>5,135</b>	<b>1,044</b>	<b>2,727</b>	<b>948</b>	<b>4,780</b>	<b>111</b>	<b>-7,493</b>	<b>-456</b>	<b>2,168</b>	<b>61</b>	<b>-2,247</b>	<b>-61</b>	
0 - 3M f	Iceland	0	0	0	0	0	0	0	0	0	0	0	0	0	
3M - 1Y f		3	0	3	0	3	0	0	0	0	77	2	-27	0	
1Y - 2Y f		0	0	0	0	0	0	0	0	0	5	0	-4	0	
2Y - 3Y f		0	0	0	0	0	0	0	0	0	8	0	-63	-2	
3Y - 5Y f		0	0	0	0	0	0	0	0	0	9	1	-9	0	
5Y - 10Y f		5	0	4	0	4	0	0	0	0	0	0	0	0	
10Y - more	0	0	0	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>	<b>8</b>	<b>0</b>	<b>7</b>	<b>0</b>	<b>7</b>	<b>7</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>99</b>	<b>3</b>	<b>-107</b>	<b>-3</b>	
0 - 3M f	Liechtenstein	0	0	0	0	0	0	0	0	0	0	0	0	0	
3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	
10Y - more	0	0	0	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
0 - 3M f	Norway	0	0	0	0	0	0	0	0	0	0	0	0	0	
3M - 1Y f		0	0	0	0	0	0	0	0	0	116	1	-190	-1	
1Y - 2Y f		0	0	0	0	0	0	0	0	0	142	1	-81	-1	
2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	-82	0	
3Y - 5Y f		0	0	0	0	0	0	0	0	0	33	1	-32	0	
5Y - 10Y f		9	0	9	0	9	0	0	0	0	0	0	-9	0	
10Y - more	0	0	0	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>	<b>9</b>	<b>0</b>	<b>9</b>	<b>0</b>	<b>9</b>	<b>9</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>291</b>	<b>2</b>	<b>-394</b>	<b>-2</b>		
0 - 3M f	Australia	404	10	390	379	0	1	88	15	-58	-6	47	0	-59	
3M - 1Y f		121	0	111	79	0	31	473	10	-294	-7	532	4	-770	
1Y - 2Y f		127	0	109	95	0	14	382	18	-150	-14	764	11	-1,007	
2Y - 3Y f		82	18	57	52	0	0	0	0	-193	-14	825	19	-1,057	
3Y - 5Y f		349	0	183	183	0	0	247	24	-107	-15	762	25	-747	
5Y - 10Y f		823	0	198	72	0	126	216	37	-207	-16	81	-3	-93	
10Y - more	571	0	382	94	0	288	57	-27	-1	0	0	0	0		
<b>Total</b>	<b>2,477</b>	<b>28</b>	<b>1,430</b>	<b>955</b>	<b>0</b>	<b>460</b>	<b>1,462</b>	<b>122</b>	<b>-1,035</b>	<b>-69</b>	<b>3,010</b>	<b>62</b>	<b>-3,333</b>	<b>-66</b>	
0 - 3M f	Canada	22	0	9	0	1	564	12	-761	-14	0	0	0	0	
3M - 1Y f		128	0	0	0	0	2,183	127	-432	-14	0	0	0	0	
1Y - 2Y f		14	0	0	0	0	206	14	-748	-55	0	0	0	0	
2Y - 3Y f		83	0	69	0	0	69	91	0	12	0	0	0	0	
3Y - 5Y f		423	0	164	129	0	35	1,598	258	-1,497	-215	0	0	0	
5Y - 10Y f		463	0	379	368	0	12	1,382	80	-186	-12	0	0	0	
10Y - more	258	0	45	0	0	45	502	187	-45	-18	0	0	0		
<b>Total</b>	<b>1,390</b>	<b>8</b>	<b>666</b>	<b>497</b>	<b>0</b>	<b>161</b>	<b>6,527</b>	<b>692</b>	<b>-3,696</b>	<b>-328</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
0 - 3M f	Hong Kong	0	0	0	0	0	0	0	-15	-1	18	0	-9	0	
3M - 1Y f		44	0	44	0	0	44	0	0	0	23	0	-15	0	
1Y - 2Y f		19	0	19	0	0	19	0	0	0	9	0	-11	0	
2Y - 3Y f		18	0	18	0	0	18	0	0	0	4	0	-13	0	
3Y - 5Y f		0	0	0	0	0	0	0	-180	-4	0	0	0	0	
5Y - 10Y f		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		
<b>Total</b>	<b>81</b>	<b>0</b>	<b>81</b>	<b>0</b>	<b>0</b>	<b>81</b>	<b>0</b>	<b>-194</b>	<b>-4</b>	<b>54</b>	<b>0</b>	<b>-48</b>	<b>0</b>		
0 - 3M f	Japan	624	0	624	0	0	624	0	0	0	152	0	-152	0	
3M - 1Y f		206	0	187	0	0	734	19	0	0	400	2	-356	-2	
1Y - 2Y f		109	0	36	0	0	36	349	11	-588	-59	322	5	-304	
2Y - 3Y f		7	0	7	0	0	7	125	3	-110	-3	7	0	-89	
3Y - 5Y f		384	0	0	0	0	1,164	121	-2,607	-48	495	14	-463	-12	
5Y - 10Y f		632	0	8	0	0	2,092	243	-1,011	-50	125	4	-76	-2	
10Y - more	267	0	60	0	0	60	498	21	-2	0	0	0	0		
<b>Total</b>	<b>2,294</b>	<b>0</b>	<b>921</b>	<b>15</b>	<b>0</b>	<b>906</b>	<b>4,873</b>	<b>419</b>	<b>-4,326</b>	<b>-162</b>	<b>2,143</b>	<b>39</b>	<b>-2,169</b>	<b>-35</b>	
0 - 3M f	U.S.	4,395	338	2,473	51	437	2,961	13	-4,994	-62	63	0	-96	0	
3M - 1Y f		4,111	8	1,858	93	1,756	8	1,888	4,807	-7,401	-124	83	-1,262	-30	
1Y - 2Y f		3,463	12	1,588	28	1,074	1,295	3	-5,781	-118	215	3	-108	0	
2Y - 3Y f		1,598	7	40	16	24	0	8,640	-175	0	228	4	-128	-4	
3Y - 5Y f		2,434	20	194	221	0	0	4,269	-78	-5,794	-222	137	4	-292	
5Y - 10Y f		6,136	44	3,177	0	1,581	1,552	16,502	1,231	-4,895	-111	361	25	-341	
10Y - more	15,806	232	13,209	4	628	12,345	6,151	-6,931	-1,081	0	22	0	-314		
<b>Total</b>	<b>37,943</b>	<b>654</b>	<b>22,538</b>	<b>414</b>	<b>2,715</b>	<b>17,164</b>	<b>44,626</b>	<b>2,264</b>	<b>-44,790</b>	<b>-1,892</b>	<b>1,928</b>	<b>221</b>	<b>-2,541</b>	<b>-64</b>	

(mln EUR)

As of 30/06/2015

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)			DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)			
		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	of which: Financial assets held for trading (2)	Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value	
							Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)
[ 0 - 3M ]	China	181	136	162	0	29	1,467	16	-2,557	-19	375	1	-232	-1
[ 3M - 1Y ]		163	0	163	0	163	3,178	0	-628	-44	1,227	6	-1,496	-8
[ 1Y - 2Y ]		92	0	92	0	92	1,386	0	-67	-1	853	10	-1,147	-13
[ 2Y - 3Y ]		149	0	149	0	149	332	0	0	0	874	13	-1,173	-15
[ 3Y - 5Y ]		22	0	22	0	22	23	0	0	0	3,182	44	-3,045	-43
[ 5Y - 10Y ]		94	0	94	0	94	64	0	0	0	356	4	-261	-4
[ 10Y - more ]	0	0	0	0	0	0	0	-720	-65	0	0	0	0	
<b>Total</b>		<b>702</b>	<b>136</b>	<b>683</b>	<b>0</b>	<b>550</b>	<b>6,450</b>	<b>16</b>	<b>-3,973</b>	<b>-119</b>	<b>6,668</b>	<b>78</b>	<b>-7,354</b>	<b>-84</b>
[ 0 - 3M ]	Switzerland	3	0	0	0	0	25	0	-3	0	0	0	0	0
[ 3M - 1Y ]		37	0	18	0	14	173	18	-15	0	0	0	0	0
[ 1Y - 2Y ]		31	0	14	0	14	48	0	-9	0	0	0	0	0
[ 2Y - 3Y ]		23	0	19	5	19	38	4	0	0	0	0	0	0
[ 3Y - 5Y ]		59	0	43	33	10	72	11	0	0	0	0	0	0
[ 5Y - 10Y ]		215	0	188	126	61	32	3	0	0	0	0	0	0
[ 10Y - more ]	98	0	0	0	0	235	70	0	-24	0	0	0	0	
<b>Total</b>		<b>465</b>	<b>0</b>	<b>282</b>	<b>183</b>	<b>98</b>	<b>623</b>	<b>119</b>	<b>-48</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Other advanced economies non EEA	938	211	894	5	706	736	16	-119	-3	209	1	-336	0
[ 3M - 1Y ]		681	20	653	0	643	2,314	7	-785	-34	702	5	-795	-5
[ 1Y - 2Y ]		150	45	143	0	98	13	0	-1,080	-33	1,367	19	-1,128	-16
[ 2Y - 3Y ]		151	0	136	0	136	161	15	-1,021	-60	1,496	31	-1,420	-27
[ 3Y - 5Y ]		299	0	144	0	144	744	101	-92	-1	2,299	57	-2,683	-67
[ 5Y - 10Y ]		386	0	291	0	291	86	28	-1,131	-43	1,334	32	-1,394	-26
[ 10Y - more ]	91	0	11	0	11	299	21	-117	-7	115	3	-140	-4	
<b>Total</b>		<b>2,697</b>	<b>276</b>	<b>2,272</b>	<b>45</b>	<b>2,029</b>	<b>4,352</b>	<b>188</b>	<b>-4,345</b>	<b>-182</b>	<b>7,523</b>	<b>148</b>	<b>-7,896</b>	<b>-146</b>
[ 0 - 3M ]	Other Central and eastern Europe countries non EEA	5	0	3	0	1	0	0	0	0	364	1	-135	-1
[ 3M - 1Y ]		99	95	95	0	0	110	0	0	0	606	6	-685	-7
[ 1Y - 2Y ]		83	75	75	0	0	75	0	0	0	1,993	39	-1,137	-24
[ 2Y - 3Y ]		163	100	142	0	0	0	8	0	0	1,543	49	-1,388	-42
[ 3Y - 5Y ]		15	2	0	0	0	0	0	0	0	2,802	122	-2,390	-136
[ 5Y - 10Y ]		49	0	48	0	0	0	0	0	0	218	22	-390	-23
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>414</b>	<b>269</b>	<b>365</b>	<b>0</b>	<b>196</b>	<b>185</b>	<b>12</b>	<b>0</b>	<b>0</b>	<b>7,426</b>	<b>240</b>	<b>-6,124</b>	<b>-232</b>
[ 0 - 3M ]	Middle East	6	0	6	0	2	0	0	0	0	66	1	-68	0
[ 3M - 1Y ]		2	0	2	0	2	0	0	0	0	191	3	-139	-3
[ 1Y - 2Y ]		1	0	1	0	1	0	0	0	0	85	2	-105	-2
[ 2Y - 3Y ]		1	0	0	0	0	0	0	0	0	162	5	-266	-5
[ 3Y - 5Y ]		4	0	0	0	0	0	0	0	0	155	10	-60	-6
[ 5Y - 10Y ]		38	0	15	0	15	0	0	0	0	22	0	-2	-2
[ 10Y - more ]	269	264	269	0	8	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>320</b>	<b>264</b>	<b>293</b>	<b>0</b>	<b>28</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>682</b>	<b>20</b>	<b>-639</b>	<b>-19</b>
[ 0 - 3M ]	Latin America and the Caribbean	461	19	450	0	214	0	0	0	0	774	13	-711	-8
[ 3M - 1Y ]		548	152	543	0	391	1	2	0	0	3,101	132	-3,289	-111
[ 1Y - 2Y ]		642	394	642	0	614	0	0	0	0	4,778	411	-4,541	-441
[ 2Y - 3Y ]		150	10	113	0	103	111	35	-61	-3	3,509	328	-3,249	-360
[ 3Y - 5Y ]		284	70	141	0	71	362	88	-7	-1	11,159	890	-11,393	-1,153
[ 5Y - 10Y ]		657	283	524	3	288	230	55	-55	0	3,325	581	-2,734	-633
[ 10Y - more ]	654	78	492	39	495	142	38	-69	-2	38	69	-192	-21	
<b>Total</b>		<b>3,385</b>	<b>957</b>	<b>2,904</b>	<b>12</b>	<b>2,136</b>	<b>847</b>	<b>219</b>	<b>-162</b>	<b>-6</b>	<b>26,716</b>	<b>2,362</b>	<b>-26,110</b>	<b>-2,727</b>
[ 0 - 3M ]	Africa	0	0	0	0	0	0	0	0	0	12	0	-5	0
[ 3M - 1Y ]		46	0	46	0	0	0	0	0	0	46	0	-48	0
[ 1Y - 2Y ]		1	1	1	0	1	0	0	0	0	5	0	-12	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	45	2	-62	-1
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	31	2	-29	-2
[ 5Y - 10Y ]		5	0	5	0	5	0	0	0	0	5	0	0	0
[ 10Y - more ]	6	0	6	0	6	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>58</b>	<b>47</b>	<b>58</b>	<b>0</b>	<b>12</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>150</b>	<b>5</b>	<b>-155</b>	<b>-3</b>
[ 0 - 3M ]	Others	1,136	36	1,146	347	747	633	714	-848	-38	150	5	-652	-15
[ 3M - 1Y ]		1,676	39	1,626	92	1,522	1,135	40	-501	-42	2,508	90	-2,688	-106
[ 1Y - 2Y ]		463	45	444	9	398	20	1	0	0	3,831	210	-4,242	-216
[ 2Y - 3Y ]		604	20	601	0	584	0	0	0	0	3,462	204	-3,656	-181
[ 3Y - 5Y ]		805	157	788	0	659	0	0	0	0	8,378	456	-8,425	-544
[ 5Y - 10Y ]		1,445	380	1,381	0	1,010	35	1	0	0	1,318	63	-1,079	-83
[ 10Y - more ]	5,482	309	5,318	19	5,074	42	3	0	0	0	0	-4	-4	
<b>Total</b>		<b>11,631</b>	<b>1,006</b>	<b>11,299</b>	<b>467</b>	<b>9,994</b>	<b>1,865</b>	<b>54</b>	<b>-1,410</b>	<b>-82</b>	<b>20,210</b>	<b>1,046</b>	<b>-20,746</b>	<b>-1,149</b>

Notes and definitions

- (1) 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
- (2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (3) 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

## 2015 EU-wide Transparency Exercise

### Information on performing and non-performing exposures

Deutsche Bank AG

	As of 31/12/2014							As of 30/06/2015							
	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions			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 <sup>4</sup>		Collaterals and financial guarantees received on non-performing exposures
	Of which performing but past due >30 days and <=90 days	Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non-performing exposures <sup>3</sup>				Of which performing but past due >30 days and <=90 days	Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non-performing exposures <sup>3</sup>		
			Of which: defaulted							Of which: defaulted					
(min EUR, %)															
<b>Debt securities (including at amortised cost and fair value)</b>	<b>87,185</b>	<b>1</b>	<b>87</b>	<b>87</b>	<b>1</b>	<b>58</b>	<b>3</b>	<b>88,667</b>	<b>1</b>	<b>87</b>	<b>87</b>	<b>2</b>	<b>61</b>	<b>3</b>	
Central banks	77	0	0	0	0	0	0	78	0	0	0	0	0	0	
General governments	45,765	0	0	0	0	0	0	44,181	0	0	0	0	0	0	
Credit institutions	29,295	0	0	0	0	0	0	30,796	0	0	0	0	0	0	
Other financial corporations	3,116	0	7	7	1	0	0	3,593	0	4	4	1	0	0	
Non-financial corporations	8,932	1	81	81	0	58	3	10,020	1	83	83	1	61	3	
<b>Loans and advances (including at amortised cost and fair value)</b>	<b>688,093</b>	<b>768</b>	<b>15,734</b>	<b>15,479</b>	<b>458</b>	<b>5,525</b>	<b>6,943</b>	<b>701,178</b>	<b>676</b>	<b>15,615</b>	<b>15,303</b>	<b>503</b>	<b>5,392</b>	<b>6,718</b>	
Central banks	72,524	0	0	0	1	0	0	57,586	0	0	0	3	0	0	
General governments	15,683	3	70	70	4	33	9	15,318	0	17	17	3	8	0	
Credit institutions	65,787	6	12	12	28	2	2	75,409	2	116	116	27	2	5	
Other financial corporations	195,793	34	1,209	1,209	37	168	612	194,786	12	1,350	1,350	41	119	473	
Non-financial corporations	115,826	139	7,457	7,455	292	2,643	2,740	134,769	111	7,533	7,533	338	2,711	2,773	
Households	222,481	585	6,987	6,734	97	2,678	3,579	223,308	551	6,599	6,287	92	2,552	3,468	
<b>DEBT INSTRUMENTS other than HFT</b>	<b>775,278</b>	<b>769</b>	<b>15,821</b>	<b>15,566</b>	<b>460</b>	<b>5,583</b>	<b>6,946</b>	<b>789,844</b>	<b>676</b>	<b>15,702</b>	<b>15,390</b>	<b>505</b>	<b>5,454</b>	<b>6,722</b>	
<b>OFF-BALANCE SHEET EXPOSURES</b>	<b>256,637</b>		<b>916</b>	<b>916</b>	<b>159</b>	<b>67</b>	<b>66</b>	<b>285,783</b>		<b>819</b>	<b>819</b>	<b>181</b>	<b>82</b>	<b>129</b>	

<sup>1</sup> 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

<sup>2</sup> 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)

<sup>3</sup> 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)

## 2015 EU-wide Transparency Exercise

### Forborne Exposures

Deutsche Bank AG

	As of 31/12/2014					As of 30/06/2015				
	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		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 <sup>2</sup>		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			
(min EUR, %)										
<b>Debt securities (including at amortised cost and fair value)</b>	<b>5</b>	<b>4</b>	<b>2</b>	<b>2</b>	<b>0</b>	<b>10</b>	<b>5</b>	<b>2</b>	<b>2</b>	<b>0</b>
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	5	4	2	2	0	10	5	2	2	0
<b>Loans and advances (including at amortised cost and fair value)</b>	<b>5,592</b>	<b>3,573</b>	<b>1,145</b>	<b>1,142</b>	<b>2,824</b>	<b>5,609</b>	<b>3,689</b>	<b>1,319</b>	<b>1,316</b>	<b>2,870</b>
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	6	6	1	1	6	3	0	0	0	0
Credit institutions	5	3	1	1	1	4	3	1	1	1
Other financial corporations	106	53	12	12	81	101	78	23	23	84
Non-financial corporations	2,936	2,394	819	819	1,540	3,133	2,563	978	978	1,728
Households	2,539	1,118	312	310	1,196	2,370	1,046	317	315	1,057
<b>DEBT INSTRUMENTS other than HFT</b>	<b>5,597</b>	<b>3,577</b>	<b>1,146</b>	<b>1,144</b>	<b>2,824</b>	<b>5,619</b>	<b>3,694</b>	<b>1,320</b>	<b>1,318</b>	<b>2,870</b>
<b>Loan commitments given</b>	<b>164</b>	<b>108</b>	<b>0</b>	<b>0</b>	<b>49</b>	<b>258</b>	<b>162</b>	<b>0</b>	<b>0</b>	<b>28</b>

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



## 2015 EU-wide Transparency Exercise

### Leverage ratio

Deutsche Bank AG

(mln EUR, %)

		As of 31/12/2014	As of 30/06/2015	Disclosure Template Code	REGULATION
<b>A</b>	<b>Tier 1 capital</b>	63,397	62,200	LRCom {20}	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
<b>B</b>	<b>Total leverage ratio exposures</b>	1,449,212	1,464,302	LRCom {21}	
<b>C</b>	<b>Leverage ratio</b>	<b>4.37%</b>	<b>4.25%</b>	A/B	





## 2015 EU-wide Transparency Exercise

### Information on collaterals: Mortgage loans

Deutsche Bank AG

	As of 31/12/2014		As of 30/06/2015	
	Mortgage loans [Loans collateralized by immovable property]		Mortgage loans [Loans collateralized by immovable property]	
	Carrying amount	Maximum amount of the collateral that can be considered <sup>1</sup>	Carrying amount	Maximum amount of the collateral that can be considered <sup>1</sup>
(min EUR, %)				
<b>Loans and advances</b>	<i>186,338</i>	<i>157,431</i>	<i>188,955</i>	<i>161,124</i>
of which: Other financial corporations	<i>587</i>	<i>512</i>	<i>1,040</i>	<i>995</i>
of which: Non-financial corporations	<i>16,054</i>	<i>11,908</i>	<i>17,450</i>	<i>13,142</i>
of which: Households	<i>169,557</i>	<i>144,888</i>	<i>170,250</i>	<i>146,781</i>

<sup>1</sup>This column includes information only on immovable property collaterals. In accordance with the ITS on supervisory reporting, the sum of the amounts of the collateral shall not exceed the carrying amount of the related loan.