

Composition of capital

DE017  
DEUTSCHE BANK AG

(in million Euro)

Capital position CRD3 rules	Dec-11		Jun-12		References to COREP reporting
	Million EUR	% RWA	Million EUR	% RWA	
<b>A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)</b>	41,336		42,511		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	49,620		53,708		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-12,909		-13,127		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets <sup>(1)</sup>	0		0		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
<b>B) Deductions from common equity (Elements deducted from original own funds) (-)</b>	-4,704	-1.2%	-4,404	-1.2%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-1,332		-1,434		Total of items as defined by Article 57 (l), (m), (n) (o) and (p) of Directive 2006/48/EC and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
Of which: (-) securitisation exposures not included in RWA according with CRD3 <sup>(2)</sup>	-2,864	-0.8%	-2,493	-0.7%	COREP line 1.3.7 included in line 1.3.T1* (50% securitisation exposures in the banking and trading book subject to 1250% risk weight; Art. 57 (r) of Directive 2006/48/EC)
Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)	-508	-0.1%	-477	-0.1%	As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
<b>C) Common equity (A+B)</b>	36,632	9.6%	38,107	10.2%	
Of which: ordinary shares subscribed by government	0	0.0%	0	0.0%	Paid up ordinary shares subscribed by government
<b>D) Other instruments available for meeting the buffer (+)</b>	0		0		
Hybrids to be converted into ordinary shares by 31st October 2012	0		0		
New CoCos issued according to EBA Common Term Sheet	0		0		
<b>E) Other Existing government support measures (+)</b>	0	0.0%	0	0.0%	
<b>F) Core Tier 1 including existing government support measures (C+D+E)</b>	36,632	9.6%	38,107	10.2%	
<b>G) Hybrid instruments not subscribed by government</b>	0		0		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
<b>Tier 1 Capital (F+G) (Total original own funds for general solvency purposes)</b>	36,632	9.6%	38,107	10.2%	<b>COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)</b>
<b>RWA</b>	381,565		372,908		
<b>Sovereign Capital buffer</b>					
<b>H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)</b>	150		150		
<b>I) Difference between the book value and the fair value of sovereign assets (Bonds and Loans and advances) in the HTM and Loans &amp; Receivables portfolios <sup>(3)</sup>, as of 30th September 2011</b>	238		238		
<b>Sovereign capital buffer for exposures in EEA (H+I)</b>	388		388		Sum of Prudential filter and valuation. If negative it is set to 0
<b>J) Additional impairments on sovereign exposures (-)</b>	0		0		Please report the write-downs on sovereign exposures accounted during 2011Q4 (Dec 2011 column) and 2012H1 (June 2012 column) with the limit for the total impairments (Dec 2011 + Jun 2012) of the sovereign buffer for each country.
<b>Shortfall (+) / Surplus (-) to 9% before application of sovereign capital buffer</b>	-2,291		-4,545		9% RWA - CT 1 including existing government support measures
<b>Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures</b>	-1,903		-4,157		9% RWA - (CT 1 including existing government support measures - Sovereign capital buffer for exposures in EEA)

Notes and definitions

(1) The amount is already included in the computation of the eligible capital and reserves and it is provided separately for information purposes.

(2) According with CRD3 it can include also 50% securitisation exposures in the trading book subject to 1250% risk weight and not included in RWA.

(3) It includes also possible differences between the book value and the fair value of: (i) direct sovereign exposures in derivatives; (ii) indirect sovereign exposures in the banking and trading book

## Composition of RWA

DE017  
DEUTSCHE BANK AG

(in million Euro)

	Dec-11	Jun-12
<b>Total RWA <sup>(1)</sup></b>	<b>381,565</b>	<b>372,908</b>
RWA for credit risk	262,779	256,072
RWA Securitisation and re-securitisations	18,727	16,238
RWA Other credit risk	244,053	239,835
RWA for market risk	68,091	65,004
RWA operational risk	50,695	51,832
Transitional floors	0	0
RWA Other	0	0

### Notes and definitions

(1) The RWA calculated according to CRD III can be based on models that have not yet been approved by the National Supervisory Authority.

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[ 0 - 3M ]	Austria	2	2	2	0	0	0	318	0	0		0	0	0
[ 3M - 1Y ]		56	47	36	0	0	0	6	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	48	0	0		0	0	0
[ 2Y - 3Y ]		21	0	0	0	0	0	26	6	0		0	0	0
[ 3Y - 5Y ]		700	0	605	694	0	0	-30	0	0		3	0	0
[ 5Y - 10Y ]		150	50	0	0	0	0	31	-3	0		0	0	0
[ 10Y - more ]		907	0	843	527	0	317	-114	0	0		52	0	0
<b>Total</b>	<b>1,837</b>	<b>99</b>	<b>1,487</b>	<b>1,221</b>	<b>0</b>	<b>317</b>	<b>285</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>55</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Belgium	10	0	0	0	0	0	-24	0	0		0	0	0
[ 3M - 1Y ]		152	0	0	0	0	0	6	0	0		0	0	0
[ 1Y - 2Y ]		417	26	417	309	0	82	-260	1	26		4	0	0
[ 2Y - 3Y ]		839	0	676	731	0	0	9	1	0		12	0	0
[ 3Y - 5Y ]		158	1	10	61	0	0	7	-24	0		2	0	0
[ 5Y - 10Y ]		908	3	875	706	0	166	39	-5	0		14	0	0
[ 10Y - more ]		284	0	50	64	0	0	202	-1	0		10	0	0
<b>Total</b>	<b>2,767</b>	<b>31</b>	<b>2,028</b>	<b>1,870</b>	<b>0</b>	<b>248</b>	<b>-21</b>	<b>-29</b>	<b>26</b>	<b>0</b>	<b>41</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	-1	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	-3	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	-3	0		0	0	0
[ 10Y - more ]		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>-7</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	10	0		0	0	0
[ 5Y - 10Y ]		1	0	1	0	0	1	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	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>10</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		51	0	51	0	0	51	9	0	0		0	0	0
[ 1Y - 2Y ]		1	0	1	0	0	1	44	0	0		0	0	0
[ 2Y - 3Y ]		3	0	3	0	0	3	-5	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	2	0	0		1	0	0
[ 5Y - 10Y ]		11	0	10	0	0	10	42	0	0		3	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>	<b>66</b>	<b>0</b>	<b>65</b>	<b>0</b>	<b>0</b>	<b>65</b>	<b>92</b>	<b>-1</b>	<b>0</b>	<b>0</b>	<b>4</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Denmark	0	0	0	0	0	0	-5	0	0		0	0	0
[ 3M - 1Y ]		9	0	9	0	0	9	-15	0	0		0	0	0
[ 1Y - 2Y ]		13	0	10	10	0	0	-16	0	0		0	0	0
[ 2Y - 3Y ]		1	0	0	0	0	0	-16	0	0		0	0	0
[ 3Y - 5Y ]		8	0	3	0	0	3	-23	-5	0		0	0	0
[ 5Y - 10Y ]		2	0	0	0	0	0	75	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	1	0	0		0	0	0
<b>Total</b>	<b>33</b>	<b>0</b>	<b>22</b>	<b>10</b>	<b>0</b>	<b>12</b>	<b>2</b>	<b>-6</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<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	0	0	0	0	0	0	-6	0	0		0	0	0
[ 3M - 1Y ]		8	0	4	0	0	4	9	0	0		0	0	0
[ 1Y - 2Y ]		40	0	40	0	0	40	4	0	0		0	0	0
[ 2Y - 3Y ]		40	0	40	0	0	40	16	0	0		0	0	0
[ 3Y - 5Y ]		132	0	122	102	0	20	-397	-1	0		-1	0	0
[ 5Y - 10Y ]		14	0	4	0	0	4	-119	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	7	0	0		0	0	0
<b>Total</b>	<b>235</b>	<b>0</b>	<b>210</b>	<b>102</b>	<b>0</b>	<b>108</b>	<b>-485</b>	<b>-1</b>	<b>0</b>	<b>0</b>	<b>-1</b>	<b>0</b>	<b>0</b>	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[ 0 - 3M ]	France	143	104	0	18	94	0	-203	0	0		0	0	0
[ 3M - 1Y ]		151	73	284	0	0	0	-44	0	0		0	0	0
[ 1Y - 2Y ]		109	0	60	0	0	60	-16	0	0		0	0	0
[ 2Y - 3Y ]		42	0	0	1	0	0	-25	1	0		0	0	0
[ 3Y - 5Y ]		1,174	0	655	1,050	0	0	69	-28	0		7	0	0
[ 5Y - 10Y ]		2,278	39	1,819	1,806	0	0	44	2	40		53	0	0
[ 10Y - more ]		1,250	0	1,001	890	0	111	17	-1	0		110	122	-301
<b>Total</b>	<b>5,148</b>	<b>217</b>	<b>3,818</b>	<b>3,765</b>	<b>94</b>	<b>171</b>	<b>-159</b>	<b>-26</b>	<b>40</b>	<b>0</b>	<b>171</b>	<b>122</b>	<b>-301</b>	
[ 0 - 3M ]	Germany	5,586	3,536	5,748	121	1,921	2	0	0			0	0	0
[ 3M - 1Y ]		6,279	2,022	6,225	133	3,868	12	-409	0	30		0	0	0
[ 1Y - 2Y ]		2,867	455	2,721	150	2,053	12	-39	0	150		-1	0	0
[ 2Y - 3Y ]		1,945	1,067	1,727	291	367	12	10	0	250		0	0	0
[ 3Y - 5Y ]		2,172	1,263	1,706	550	23	0	93	0	587		-4	0	0
[ 5Y - 10Y ]		3,116	1,573	2,583	380	11	628	27	0	30		-9	0	0
[ 10Y - more ]		5,577	1,622	5,020	2,907	0	488	350	0	105		7	777	-1,016
<b>Total</b>	<b>27,542</b>	<b>11,539</b>	<b>25,729</b>	<b>4,533</b>	<b>70</b>	<b>9,325</b>	<b>36</b>	<b>0</b>	<b>1,152</b>	<b>0</b>	<b>-8</b>	<b>777</b>	<b>-1,016</b>	
[ 0 - 3M ]	Greece <sup>(5)</sup>	5	0	0	0	0	0	0	-2	0		0	0	0
[ 3M - 1Y ]		110	0	110	109	1	0	-3	-4	0		0	0	0
[ 1Y - 2Y ]		114	0	114	62	0	51	-265	2	0		0	0	0
[ 2Y - 3Y ]		35	0	33	0	0	33	0	-11	0		0	0	0
[ 3Y - 5Y ]		42	0	41	15	0	27	0	-15	0		0	0	0
[ 5Y - 10Y ]		23	0	23	8	0	15	35	-20	0		0	0	0
[ 10Y - more ]		101	0	89	15	0	74	129	0	0		0	0	0
<b>Total</b>	<b>430</b>	<b>0</b>	<b>410</b>	<b>209</b>	<b>0</b>	<b>201</b>	<b>-104</b>	<b>-50</b>	<b>0</b>	<b>383</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Hungary	5	5	5	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		41	0	41	0	41	0	0	-1	0		0	0	0
[ 1Y - 2Y ]		14	0	0	0	0	0	-9	-1	0		0	0	0
[ 2Y - 3Y ]		3	0	1	0	0	1	165	-2	0		0	0	0
[ 3Y - 5Y ]		16	12	14	0	0	2	92	-3	12		0	0	0
[ 5Y - 10Y ]		19	0	13	17	0	0	-116	-8	0		5	0	0
[ 10Y - more ]		0	0	0	0	0	0	-128	0	0		0	0	0
<b>Total</b>	<b>96</b>	<b>17</b>	<b>74</b>	<b>17</b>	<b>0</b>	<b>44</b>	<b>5</b>	<b>-15</b>	<b>12</b>	<b>0</b>	<b>5</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	1	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<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>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Ireland	10	0	10	0	10	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		10	0	10	0	10	0	15	3	0		0	0	0
[ 2Y - 3Y ]		2	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		5	0	0	0	0	0	11	-12	0		0	0	0
[ 5Y - 10Y ]		335	0	239	232	0	7	194	-10	0		-6	0	0
[ 10Y - more ]		7	0	7	0	0	0	0	-1	0		0	0	0
<b>Total</b>	<b>370</b>	<b>0</b>	<b>267</b>	<b>232</b>	<b>0</b>	<b>35</b>	<b>220</b>	<b>-21</b>	<b>0</b>	<b>0</b>	<b>-6</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Italy	141	25	61	12	0	35	-6	0	0		0	0	0
[ 3M - 1Y ]		1,104	407	360	0	8	0	43	0	0		0	0	0
[ 1Y - 2Y ]		54	5	0	0	0	0	344	2	0		0	0	0
[ 2Y - 3Y ]		226	0	125	0	124	0	-537	-1	0		0	0	0
[ 3Y - 5Y ]		168	0	0	11	0	0	0	6	0		1	0	0
[ 5Y - 10Y ]		1,016	175	641	242	224	0	891	-126	200		28	0	0
[ 10Y - more ]		863	0	0	359	0	0	1,255	124	0		121	0	0
<b>Total</b>	<b>3,571</b>	<b>612</b>	<b>1,186</b>	<b>624</b>	<b>0</b>	<b>391</b>	<b>1,991</b>	<b>5</b>	<b>200</b>	<b>0</b>	<b>151</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	174	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>174</b>	<b>-1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>	
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios						
[ 0 - 3M ]	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0	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 ]	Lithuania	0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		1	0	1	0	0	1	0	0	0		0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3Y - 5Y ]		3	0	3	0	0	3	0	0	0		0	0	0	0
[ 5Y - 10Y ]		2	0	2	0	0	2	0	-18	0		0	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0	0
<b>Total</b>		<b>6</b>	<b>0</b>	<b>6</b>	<b>0</b>	<b>6</b>	<b>-18</b>	<b>-1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Luxembourg	74	74	74	0	0	0	0	0	2		0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	3	0	0		0	0	0	0
[ 1Y - 2Y ]		2	0	2	0	0	2	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 ]		2	0	2	0	0	2	0	0	0		2	0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0	0
<b>Total</b>		<b>79</b>	<b>75</b>	<b>79</b>	<b>0</b>	<b>4</b>	<b>3</b>	<b>0</b>	<b>3</b>	<b>0</b>	<b>2</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Malta	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 ]	Netherlands	1,020	41	1,020	0	979	-71	0	0	0		0	0	0	0
[ 3M - 1Y ]		1,665	5	1,665	0	1,660	40	0	0	0		0	0	0	0
[ 1Y - 2Y ]		118	7	112	0	105	13	0	0	0		0	0	0	0
[ 2Y - 3Y ]		68	1	25	0	24	241	0	0	0		0	0	0	0
[ 3Y - 5Y ]		175	8	117	0	103	590	-8	0	0		0	0	0	0
[ 5Y - 10Y ]		1,143	6	1,047	692	349	-389	0	0	0		10	0	0	0
[ 10Y - more ]		1,007	679	218	230	0	-803	0	0	0		10	0	0	0
<b>Total</b>		<b>5,195</b>	<b>747</b>	<b>4,204</b>	<b>922</b>	<b>3,220</b>	<b>-379</b>	<b>-9</b>	<b>0</b>	<b>0</b>	<b>20</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Norway	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 ]		1	0	1	0	0	1	0	0	0		0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3Y - 5Y ]		1	0	1	0	0	1	0	0	0		0	0	0	0
[ 5Y - 10Y ]		6	0	4	0	0	4	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>6</b>	<b>0</b>	<b>6</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 ]	Poland	124	2	124	119	3	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		89	0	89	86	3	0	0	0	0		1	0	0	0
[ 1Y - 2Y ]		34	0	34	31	0	3	0	0	0		0	0	0	0
[ 2Y - 3Y ]		98	0	94	26	0	68	0	0	0		0	0	0	0
[ 3Y - 5Y ]		27	0	0	0	0	0	25	-2	0		0	0	0	0
[ 5Y - 10Y ]		116	0	106	77	29	0	0	-2	0		1	0	0	0
[ 10Y - more ]		3	0	0	0	0	0	0	0	0		0	0	0	0
<b>Total</b>		<b>489</b>	<b>2</b>	<b>447</b>	<b>339</b>	<b>106</b>	<b>25</b>	<b>-5</b>	<b>0</b>	<b>0</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Portugal	62	0	62	3	59	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		34	0	20	0	20	-26	-2	0	0		0	0	0	0
[ 1Y - 2Y ]		5	0	3	0	3	45	-1	0	0		0	0	0	0
[ 2Y - 3Y ]		91	0	32	0	32	14	-2	0	0		0	0	0	0
[ 3Y - 5Y ]		75	0	0	3	0	40	0	0	0		0	0	0	0
[ 5Y - 10Y ]		38	0	13	0	13	-62	22	0	0		0	0	0	0
[ 10Y - more ]		34	0	34	26	8	35	-1	0	0		21	0	0	0
<b>Total</b>		<b>339</b>	<b>0</b>	<b>163</b>	<b>31</b>	<b>135</b>	<b>45</b>	<b>16</b>	<b>0</b>	<b>0</b>	<b>21</b>	<b>0</b>	<b>0</b>	<b>0</b>	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

Dec-11  
DE017  
DEUTSCHE BANK AG

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[ 0 - 3M ]	Romania	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		61	0	58	0	0	58	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		6	6	6	0	0	6	0	-5	0		0	0	0
[ 5Y - 10Y ]		1	0	1	0	0	1	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>	<b>68</b>	<b>6</b>	<b>65</b>	<b>0</b>	<b>0</b>	<b>65</b>	<b>0</b>	<b>-6</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		1	0	1	0	0	1	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		19	0	19	15	0	4	0	3	0		0	0	0
[ 5Y - 10Y ]		26	0	26	18	0	8	0	-1	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>	<b>46</b>	<b>0</b>	<b>46</b>	<b>33</b>	<b>0</b>	<b>13</b>	<b>0</b>	<b>2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		14	0	11	0	0	11	0	1	0		0	0	0
[ 3Y - 5Y ]		6	0	0	0	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		71	0	47	65	0	0	0	0	0		13	0	0
[ 10Y - more ]		75	0	37	0	0	37	0	0	0		0	0	0
<b>Total</b>	<b>166</b>	<b>0</b>	<b>95</b>	<b>65</b>	<b>0</b>	<b>48</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>13</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Spain	281	209	281	0	0	72	-3	0	0		0	0	0
[ 3M - 1Y ]		215	28	125	0	0	98	-10	0	0		0	0	0
[ 1Y - 2Y ]		94	29	0	0	0	0	4	0	0		0	0	0
[ 2Y - 3Y ]		295	54	287	97	0	136	6	2	0		1	0	0
[ 3Y - 5Y ]		240	59	126	58	0	9	-4	-1	50		10	0	0
[ 5Y - 10Y ]		198	7	0	0	0	0	-90	-13	7		0	0	0
[ 10Y - more ]		538	298	373	39	0	37	0	-1	300		1	0	0
<b>Total</b>	<b>1,861</b>	<b>684</b>	<b>1,192</b>	<b>193</b>	<b>0</b>	<b>351</b>	<b>-96</b>	<b>-13</b>	<b>357</b>	<b>3</b>	<b>12</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Sweden	5	5	5	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		14	0	14	14	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		18	17	18	0	0	1	-2	0	17		0	0	0
[ 2Y - 3Y ]		25	25	16	0	0	0	0	0	25		0	0	0
[ 3Y - 5Y ]		33	0	31	0	0	31	-17	-2	0		0	0	0
[ 5Y - 10Y ]		29	0	29	0	0	29	-3	0	0		0	0	0
[ 10Y - more ]		4	0	0	0	0	0	3	0	0		0	0	0
<b>Total</b>	<b>128</b>	<b>47</b>	<b>112</b>	<b>14</b>	<b>0</b>	<b>60</b>	<b>-19</b>	<b>-2</b>	<b>42</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	United Kingdom	2,102	0	2,093	2,034	65	0	18	0	0		0	0	0
[ 3M - 1Y ]		52	0	52	0	17	36	9	0	0		0	0	0
[ 1Y - 2Y ]		74	0	55	45	10	0	23	0	0		-2	0	0
[ 2Y - 3Y ]		1	0	0	0	1	0	12	0	0		0	0	0
[ 3Y - 5Y ]		122	0	97	38	12	47	6	-2	0		-4	0	0
[ 5Y - 10Y ]		479	0	162	76	135	0	-2	2	0		-15	0	0
[ 10Y - more ]		2,317	0	1,296	739	182	375	0	0	0		-125	0	0
<b>Total</b>	<b>5,146</b>	<b>0</b>	<b>3,756</b>	<b>2,933</b>	<b>421</b>	<b>458</b>	<b>66</b>	<b>-1</b>	<b>0</b>	<b>0</b>	<b>-145</b>	<b>0</b>	<b>0</b>	
<b>TOTAL EEA 30</b>	<b>55,627</b>	<b>14,076</b>	<b>45,468</b>	<b>17,113</b>	<b>585</b>	<b>15,389</b>	<b>1,664</b>	<b>-155</b>	<b>1,832</b>	<b>386</b>	<b>338</b>	<b>899</b>	<b>-1,317</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
- (4) According with CEBS Guidelines on prudential filters it is required a consistent treatment of gains and losses resulting from a transaction whereby a cash flow hedge is created for an available for sale instrument: i.e. if the gains on the hedged item are recognised in additional own funds, so should the results of the corresponding cash flow hedging derivative. Moreover if fair-value hedging contracts on sovereign assets are taken in consideration for the computation of the prudential filters (before their removal), the FV of such contracts must be reported in the column AB.
- (5) Please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[ 0 - 3M ]	Austria	16	3	16	0	0	13	9	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	-4	0	0		0	0	0
[ 1Y - 2Y ]		6	0	5	0	0	5	32	5	0		0	0	0
[ 2Y - 3Y ]		27	0	0	27	0	0	9	0	0		0	0	0
[ 3Y - 5Y ]		833	0	792	741	0	51	-23	-2	0		-8	0	0
[ 5Y - 10Y ]		238	0	152	0	0	152	12	-2	0		0	0	0
[ 10Y - more ]		1,100	0	937	579	0	358	-96	0	0		75	0	0
<b>Total</b>	<b>2,220</b>	<b>3</b>	<b>1,903</b>	<b>1,347</b>	<b>0</b>	<b>581</b>	<b>-60</b>	<b>2</b>	<b>0</b>	<b>0</b>	<b>66</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Belgium	147	82	2	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		354	0	261	0	0	261	2	0	0		0	0	0
[ 1Y - 2Y ]		344	26	268	314	0	0	-298	0	26		-4	0	0
[ 2Y - 3Y ]		783	0	680	751	0	0	0	0	0		-18	0	0
[ 3Y - 5Y ]		876	0	860	706	0	154	9	-10	0		-25	0	0
[ 5Y - 10Y ]		263	3	102	106	0	0	48	-3	0		-2	0	0
[ 10Y - more ]		125	0	0	77	0	0	231	-1	0		9	0	0
<b>Total</b>	<b>2,891</b>	<b>111</b>	<b>2,173</b>	<b>1,954</b>	<b>0</b>	<b>414</b>	<b>-7</b>	<b>-14</b>	<b>26</b>	<b>0</b>	<b>-40</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		1	0	1	0	0	1	0	-1	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	3	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	-4	0		0	0	0
[ 10Y - more ]		0	0	0	0	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>-2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		1	0	1	0	1	1	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	11	0		0	0	0
[ 5Y - 10Y ]		1	0	1	0	1	1	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>	<b>2</b>	<b>0</b>	<b>2</b>	<b>0</b>	<b>0</b>	<b>2</b>	<b>0</b>	<b>11</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Czech Republic	51	0	51	0	51	51	0	0	0		0	0	0
[ 3M - 1Y ]		5	0	5	0	0	5	54	0	0		0	0	0
[ 1Y - 2Y ]		2	0	2	0	0	2	10	0	0		0	0	0
[ 2Y - 3Y ]		1	0	1	0	0	1	0	0	0		0	0	0
[ 3Y - 5Y ]		11	0	10	0	0	10	5	0	0		0	0	0
[ 5Y - 10Y ]		24	0	14	0	0	14	90	0	0		1	0	0
[ 10Y - more ]		3	0	3	0	0	3	0	0	0		0	0	0
<b>Total</b>	<b>98</b>	<b>0</b>	<b>87</b>	<b>0</b>	<b>0</b>	<b>87</b>	<b>160</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Denmark	0	0	0	0	0	0	-22	0	0		0	0	0
[ 3M - 1Y ]		29	0	29	10	0	19	-8	0	0		0	0	0
[ 1Y - 2Y ]		21	0	21	0	0	21	-12	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	-25	0	0		0	0	0
[ 3Y - 5Y ]		15	0	0	0	0	0	21	-3	0		0	0	0
[ 5Y - 10Y ]		9	0	0	0	0	0	56	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	-3	0	0		0	0	0
<b>Total</b>	<b>74</b>	<b>0</b>	<b>50</b>	<b>10</b>	<b>0</b>	<b>40</b>	<b>7</b>	<b>-3</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	0	0		0	0	0
<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	0	0	0	0	0	0	9	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	6	0	0		0	0	0
[ 1Y - 2Y ]		1	0	1	0	1	1	11	0	0		0	0	0
[ 2Y - 3Y ]		7	0	7	0	7	7	11	-1	0		0	0	0
[ 3Y - 5Y ]		133	0	121	104	0	17	-420	0	0		0	0	0
[ 5Y - 10Y ]		36	0	24	0	0	24	-119	0	0		0	0	0
[ 10Y - more ]		4	0	0	0	0	0	9	0	0		0	0	0
<b>Total</b>	<b>181</b>	<b>0</b>	<b>153</b>	<b>104</b>	<b>0</b>	<b>49</b>	<b>-493</b>	<b>-1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[ 0 - 3M ]	France	261	124	51	0	96	0	-37	0	0		0	0	0
[ 3M - 1Y ]		1,068	82	1,422	0	0	841	-106	0	0		0	0	0
[ 1Y - 2Y ]		71	0	0	0	0	0	13	0	0		0	0	0
[ 2Y - 3Y ]		189	0	0	27	0	0	-82	0	0		0	0	0
[ 3Y - 5Y ]		1,931	0	1,269	1,742	0	0	22	-12	0		-5	0	0
[ 5Y - 10Y ]		1,547	41	1,140	1,178	0	0	50	1	41		25	0	0
[ 10Y - more ]		1,259	0	975	914	1	60	7	-68	0		131	127	-334
<b>Total</b>	<b>6,325</b>	<b>246</b>	<b>4,858</b>	<b>3,861</b>	<b>97</b>	<b>901</b>	<b>-132</b>	<b>-79</b>	<b>41</b>	<b>0</b>	<b>151</b>	<b>127</b>	<b>-334</b>	
[ 0 - 3M ]	Germany	4,925	2,861	5,139	50	0	1,900	-435	0	0		0	0	0
[ 3M - 1Y ]		5,355	1,748	5,278	82	0	3,314	-86	0	30		-1	0	0
[ 1Y - 2Y ]		2,376	594	1,978	281	0	1,038	-96	0	150		-1	0	0
[ 2Y - 3Y ]		2,500	1,268	2,338	411	0	658	-13	0	290		0	0	0
[ 3Y - 5Y ]		4,328	1,224	3,575	732	71	1,631	147	0	610		-6	0	0
[ 5Y - 10Y ]		3,934	1,242	3,181	1,152	0	787	-234	0	157		-14	0	0
[ 10Y - more ]		5,279	1,564	4,513	2,936	0	1	448	0	155		82	781	-1,118
<b>Total</b>	<b>28,697</b>	<b>10,500</b>	<b>26,003</b>	<b>5,644</b>	<b>71</b>	<b>9,330</b>	<b>-267</b>	<b>0</b>	<b>1,392</b>	<b>0</b>	<b>61</b>	<b>781</b>	<b>-1,118</b>	
[ 0 - 3M ]	Greece <sup>(5)</sup>	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 10Y - more ]		37	0	35	25	0	11	-6	0	0		19	0	0
<b>Total</b>	<b>37</b>	<b>0</b>	<b>35</b>	<b>25</b>	<b>0</b>	<b>11</b>	<b>-6</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>19</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Hungary	142	24	142	0	0	118	0	0	0		0	0	0
[ 3M - 1Y ]		86	0	77	0	0	77	0	0	0		0	0	0
[ 1Y - 2Y ]		80	0	78	0	0	78	134	-2	0		0	0	0
[ 2Y - 3Y ]		7	0	7	0	0	7	-6	-1	0		0	0	0
[ 3Y - 5Y ]		48	13	48	0	0	35	75	-2	12		0	0	0
[ 5Y - 10Y ]		15	0	10	0	0	10	-140	-5	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	-132	0	0		0	0	0
<b>Total</b>	<b>379</b>	<b>36</b>	<b>361</b>	<b>0</b>	<b>0</b>	<b>325</b>	<b>-69</b>	<b>-10</b>	<b>12</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	1	0		0	0	0
[ 5Y - 10Y ]		1	0	1	0	0	1	0	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	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>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Ireland	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	29	0	0		0	0	0
[ 1Y - 2Y ]		2	0	0	0	0	0	-20	0	0		0	0	0
[ 2Y - 3Y ]		5	0	5	0	0	5	0	-1	0		0	0	0
[ 3Y - 5Y ]		12	0	12	0	0	12	9	-9	0		0	0	0
[ 5Y - 10Y ]		282	0	282	266	0	16	263	-9	0		-21	0	0
[ 10Y - more ]		0	0	0	0	0	0	0	-1	0		0	0	0
<b>Total</b>	<b>301</b>	<b>0</b>	<b>299</b>	<b>266</b>	<b>0</b>	<b>33</b>	<b>280</b>	<b>-20</b>	<b>0</b>	<b>0</b>	<b>-21</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Italy	216	107	178	8	0	63	8	0	0		0	0	0
[ 3M - 1Y ]		1,182	400	290	0	0	0	325	0	0		0	0	0
[ 1Y - 2Y ]		498	0	0	0	0	0	4	-1	0		0	0	0
[ 2Y - 3Y ]		169	0	0	11	0	0	-542	-9	0		1	0	0
[ 3Y - 5Y ]		143	0	0	0	0	0	0	-3	0		0	0	0
[ 5Y - 10Y ]		659	176	338	258	0	0	1,567	79	200		12	0	0
[ 10Y - more ]		1,127	0	0	390	0	0	1,141	76	0		93	0	0
<b>Total</b>	<b>3,994</b>	<b>683</b>	<b>806</b>	<b>668</b>	<b>0</b>	<b>63</b>	<b>2,503</b>	<b>142</b>	<b>200</b>	<b>0</b>	<b>105</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y ]		1	0	1	0	0	1	0	0	0		0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0		0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	2	0		0	0	0
[ 5Y - 10Y ]		12	0	12	0	0	12	5	0	0		0	0	0
[ 10Y - more ]		0	0	0	0	0	0	192	0	0		0	0	0
<b>Total</b>	<b>13</b>	<b>0</b>	<b>13</b>	<b>0</b>	<b>0</b>	<b>13</b>	<b>197</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	



Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>	
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios						
[ 0 - 3M ]	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0		0	0	0	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 ]	Lithuania	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 ]		3	0	3	0	0	3	0	0	0		0	0	0	0
[ 3Y - 5Y ]		10	0	10	0	0	10	0	0	0		0	0	0	0
[ 5Y - 10Y ]		8	0	6	0	0	6	-31	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>21</b>	<b>0</b>	<b>19</b>	<b>0</b>	<b>0</b>	<b>19</b>	<b>-31</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Luxembourg	3	3	3	0	0	0	0	0	2		0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	3	0	0		0	0	0	0
[ 1Y - 2Y ]		7	0	7	0	0	7	11	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 ]		30	0	15	0	0	15	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>41</b>	<b>4</b>	<b>26</b>	<b>0</b>	<b>0</b>	<b>22</b>	<b>14</b>	<b>0</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Malta	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 ]	Netherlands	137	38	32	13	0	0	56	0	0		0	0	0	0
[ 3M - 1Y ]		74	14	99	0	0	58	-9	0	0		0	0	0	0
[ 1Y - 2Y ]		129	4	129	0	0	125	67	0	0		0	0	0	0
[ 2Y - 3Y ]		1,088	0	995	0	0	995	361	0	0		0	0	0	0
[ 3Y - 5Y ]		1,662	9	1,634	0	0	1,626	868	-4	0		0	0	0	0
[ 5Y - 10Y ]		1,988	6	1,891	802	0	1,083	-699	0	0		6	0	0	0
[ 10Y - more ]		418	5	0	275	0	0	-1,017	0	0		27	0	0	0
<b>Total</b>		<b>5,495</b>	<b>77</b>	<b>4,780</b>	<b>1,090</b>	<b>0</b>	<b>3,887</b>	<b>-373</b>	<b>-4</b>	<b>0</b>	<b>0</b>	<b>33</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Norway	0	0	0	0	0	0	0	0	0		0	0	0	0
[ 3M - 1Y ]		10	0	10	0	0	10	0	0	0		0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0		0	0	0	0
[ 2Y - 3Y ]		8	0	8	0	0	8	0	0	0		0	0	0	0
[ 3Y - 5Y ]		15	0	15	0	0	15	0	0	0		0	0	0	0
[ 5Y - 10Y ]		12	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>46</b>	<b>0</b>	<b>34</b>	<b>0</b>	<b>0</b>	<b>34</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Poland	88	1	89	71	0	16	0	0	0		0	0	0	0
[ 3M - 1Y ]		136	3	138	65	0	68	0	0	0		1	0	0	0
[ 1Y - 2Y ]		103	1	86	28	0	57	0	0	0		0	0	0	0
[ 2Y - 3Y ]		30	1	21	17	0	2	0	0	0		0	0	0	0
[ 3Y - 5Y ]		36	3	0	0	0	0	-2	0	0		0	0	0	0
[ 5Y - 10Y ]		138	4	116	82	0	30	0	-1	0		1	0	0	0
[ 10Y - more ]		8	4	1	0	0	0	0	0	0		0	0	0	0
<b>Total</b>		<b>539</b>	<b>17</b>	<b>452</b>	<b>263</b>	<b>0</b>	<b>174</b>	<b>-1</b>	<b>-2</b>	<b>0</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>	
[ 0 - 3M ]	Portugal	42	0	42	3	0	39	-39	-1	0		0	0	0	0
[ 3M - 1Y ]		12	0	0	0	0	0	21	0	0		0	0	0	0
[ 1Y - 2Y ]		2	0	0	0	0	0	4	-2	0		0	0	0	0
[ 2Y - 3Y ]		37	0	32	0	0	32	11	5	0		0	0	0	0
[ 3Y - 5Y ]		3	0	0	3	0	0	53	-6	0		0	0	0	0
[ 5Y - 10Y ]		56	0	42	0	0	42	-77	15	0		0	0	0	0
[ 10Y - more ]		32	32	30	0	0	0	32	-1	0		15	0	0	0
<b>Total</b>		<b>184</b>	<b>32</b>	<b>146</b>	<b>6</b>	<b>0</b>	<b>113</b>	<b>5</b>	<b>11</b>	<b>0</b>	<b>0</b>	<b>15</b>	<b>0</b>	<b>0</b>	

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

Jun-12  
DE017  
DEUTSCHE BANK AG

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) <sup>(1)</sup>		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) <sup>(1)</sup>				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES <sup>(1)</sup>	INDIRECT SOVEREIGN EXPOSURES <sup>(3)</sup> (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) <sup>(4)</sup>	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) <sup>(4)</sup>
		of which: loans and advances in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading <sup>(2)</sup>	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value Debt securities in HTM and Loans and Receivables portfolios					
[ 0 - 3M [	Romania	1	0	1	0	0	1	0	0	0		0	0	0
[ 3M - 1Y [		9	0	7	0	0	7	0	0	0		0	0	0
[ 1Y - 2Y [		61	0	61	0	0	61	0	0	0		0	0	0
[ 2Y - 3Y [		5	5	4	0	0	4	0	-1	0		0	0	0
[ 3Y - 5Y [		0	0	0	0	0	0	0	4	0		0	0	0
[ 5Y - 10Y [		2	0	1	0	0	1	0	0	0		0	0	0
[ 10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
<b>Total</b>		<b>78</b>	<b>5</b>	<b>74</b>	<b>0</b>	<b>0</b>	<b>74</b>	<b>0</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M [	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [		3	0	3	0	0	3	0	0	0		0	0	0
[ 1Y - 2Y [		7	0	7	0	0	7	0	0	0		0	0	0
[ 2Y - 3Y [		14	0	14	0	0	14	0	1	0		0	0	0
[ 3Y - 5Y [		26	0	26	16	0	10	0	1	0		0	0	0
[ 5Y - 10Y [		38	0	34	21	0	14	0	0	0		0	0	0
[ 10Y - more [		2	0	1	0	0	1	0	0	0		0	0	0
<b>Total</b>		<b>91</b>	<b>0</b>	<b>85</b>	<b>36</b>	<b>0</b>	<b>49</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M [	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [		0	0	0	0	0	0	0	0	0		0	0	0
[ 1Y - 2Y [		17	0	17	0	0	17	0	0	0		0	0	0
[ 2Y - 3Y [		0	0	0	0	0	0	0	1	0		0	0	0
[ 3Y - 5Y [		6	0	6	0	0	6	0	1	0		0	0	0
[ 5Y - 10Y [		73	0	73	69	0	4	0	0	0		9	0	0
[ 10Y - more [		35	0	9	0	0	9	0	0	0		0	0	0
<b>Total</b>		<b>131</b>	<b>0</b>	<b>105</b>	<b>69</b>	<b>0</b>	<b>36</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>9</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M [	Spain	308	247	181	0	0	0	0	-1	0		0	0	0
[ 3M - 1Y [		474	11	241	0	0	229	2	-1	0		0	0	0
[ 1Y - 2Y [		164	28	23	0	0	0	5	1	0		0	0	0
[ 2Y - 3Y [		280	113	0	134	0	0	0	4	50		14	0	0
[ 3Y - 5Y [		133	14	0	14	0	0	-88	3	0		5	0	0
[ 5Y - 10Y [		284	0	0	0	0	0	1	-23	0		0	0	0
[ 10Y - more [		458	309	407	34	0	63	5	-1	311		7	0	0
<b>Total</b>		<b>2,101</b>	<b>721</b>	<b>851</b>	<b>182</b>	<b>0</b>	<b>293</b>	<b>-76</b>	<b>-18</b>	<b>361</b>	<b>3</b>	<b>25</b>	<b>0</b>	<b>0</b>
[ 0 - 3M [	Sweden	14	0	14	0	0	0	0	0	0		0	0	0
[ 3M - 1Y [		21	17	21	0	0	4	0	0	17		0	0	0
[ 1Y - 2Y [		36	25	34	0	0	9	-2	0	25		0	0	0
[ 2Y - 3Y [		0	0	0	0	0	0	-14	0	0		0	0	0
[ 3Y - 5Y [		43	0	32	0	0	32	-2	-1	0		0	0	0
[ 5Y - 10Y [		21	0	13	0	0	13	-6	0	0		0	0	0
[ 10Y - more [		0	0	0	0	0	0	2	0	0		0	0	0
<b>Total</b>		<b>134</b>	<b>42</b>	<b>114</b>	<b>14</b>	<b>0</b>	<b>58</b>	<b>-21</b>	<b>-1</b>	<b>42</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M [	United Kingdom	231	212	433	0	13	13	-10	0	0		0	0	0
[ 3M - 1Y [		461	0	454	0	75	380	-3	0	0		0	0	0
[ 1Y - 2Y [		59	0	53	46	8	0	-4	0	0		-1	0	0
[ 2Y - 3Y [		427	0	134	0	1	133	9	-3	0		0	0	0
[ 3Y - 5Y [		616	0	565	40	17	508	72	1	0		-4	0	0
[ 5Y - 10Y [		500	0	226	129	95	2	11	-5	0		-17	0	0
[ 10Y - more [		2,601	0	1,634	725	164	745	0	0	0		-139	0	0
<b>Total</b>		<b>4,894</b>	<b>212</b>	<b>3,499</b>	<b>940</b>	<b>373</b>	<b>1,780</b>	<b>74</b>	<b>-7</b>	<b>0</b>	<b>-160</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>TOTAL EEA 30</b>		<b>58,971</b>	<b>12,692</b>	<b>46,932</b>	<b>16,477</b>	<b>540</b>	<b>18,389</b>	<b>1,702</b>	<b>10</b>	<b>2,077</b>	<b>3</b>	<b>267</b>	<b>908</b>	<b>-1,452</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

(4) According with CEBS Guidelines on prudential filters it is required a consistent treatment of gains and losses resulting from a transaction whereby a cash flow hedge is created for an available for sale instrument: i.e. if the gains on the hedged item are recognised in additional own funds, so should the results of the corresponding cash flow hedging derivative. Moreover if fair-value hedging contracts on sovereign assets are taken in consideration for the computation of the prudential filters (before their removal), the FV of such contracts must be reported in the column AB.

(5) Please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).