



2019 EU-wide Transparency Exercise

Bank Name	Deutsche Bank AG
LEI Code	7LTFWZYICNSX8D621K86
Country Code	DE

2019 EU-wide Transparency Exercise

Key Metrics

Deutsche Bank AG

(min EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	CORE CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	47,767	47,486	47,712	46,523	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	47,767	47,486	47,712	46,523	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	55,343	55,091	55,354	54,138	C 01.00 (r015,c010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition	55,343	55,091	55,354	54,138	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	61,547	61,292	61,577	60,156	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	61,547	61,292	61,577	60,156	C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030)	Articles 4(118) and 72 of CRR
Risk-weighted assets (amounts)						
Total risk-weighted assets	341,725	350,432	347,475	346,878	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk-weighted assets as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	341,725	350,432	347,475	346,878	C 02.00 (r010,c010) - C 05.01 (r440,c040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	13.98%	13.55%	13.73%	13.41%	CA3 {1}	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	13.98%	13.55%	13.73%	13.41%	(C 01.00 (r020,c010) - C 05.01 (r440,c010)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	16.20%	15.72%	15.93%	15.61%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	16.20%	15.72%	15.93%	15.61%	(C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	18.01%	17.49%	17.72%	17.34%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	18.01%	17.49%	17.72%	17.34%	(C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Leverage ratio						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	1,305,408	1,272,926	1,345,333	1,304,162	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	4.24%	4.33%	4.11%	4.15%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR

2019 EU-wide Transparency Exercise

Leverage ratio

Deutsche Bank AG

		(mln EUR, %)					
		As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	55,343	55,091	55,354	54,138	C 47.00 (r320,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
A.2	Tier 1 capital - fully phased-in definition	52,363	52,082	52,307	51,119	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	1,305,408	1,272,926	1,345,333	1,304,162	C 47.00 (r300,c010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	1,305,408	1,272,926	1,345,333	1,304,162	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.2%	4.3%	4.1%	4.2%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.0%	4.1%	3.9%	3.9%	C 47.00 (r330,c010)	

		(in EUR, %)						
		As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION	
OWN FUNDS Transitional period	A	OWN FUNDS	61,547	61,292	61,577	60,156	C.01.00 (460,030)	Articles 4(18) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	47,767	47,486	47,712	46,523	C.01.00 (460,030)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	45,360	45,490	45,504	45,567	C.01.00 (460,030)	Articles 36(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	16,284	16,297	15,972	12,408	C.01.00 (460,030)	Articles 36(1) point (c), 36(2) and 36 (1) points (a) and (f) of CRR
	A.1.3	Accumulated other comprehensive income	147	382	937	661	C.01.00 (460,030)	Articles 4(20), 36(1) point (d) and 36 (1) point (f) of CRR
	A.1.4	Other Reserves	0	0	0	0	C.01.00 (460,030)	Articles 4(17) and 26(1) point (g) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C.01.00 (460,030)	Articles 4(12), 36(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 Capital	883	846	877	833	C.01.00 (460,030)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-1,551	-1,833	-1,946	-1,958	C.01.00 (460,030)	Articles 52 to 55 of and 36 (1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-8,548	-8,566	-8,639	-7,175	C.01.00 (460,030) + C.01.00 (460,030)	Articles 4(12), 36(1) point (b) and 37 of CRR; Article 4(12), 36(2) point (b) and 37 point (b) of CRR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTAs	-2,738	-2,758	-2,648	-1,080	C.01.00 (460,030)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IBS shortfall of credit risk adjustments to expected losses	-175	-367	-328	-209	C.01.00 (460,030)	Articles 36(1) point (c), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-1,039	-1,111	-1,091	-1,072	C.01.00 (460,030)	Articles 4(20), 36(1) point (a) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C.01.00 (460,030)	Articles 4(22), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C.01.00 (460,030)	Article 36(1) point (g) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C.01.00 (460,030) + C.01.00 (460,030) + C.01.00 (460,030) + C.01.00 (460,030) + C.01.00 (460,030)	Articles 4(36), 36(1) point (a) (i) and 89 to 91 of CRR; Articles 36(1) point (a) (i), 24(3) point (b), 24(3) point (b) and 258 of CRR; Articles 36(1) point (a) (i) and 37(2) of CRR; Article 36(1) point (a) (i) and 15(8) of CRR and Article 36(1) point (a) (i) and 15(6) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C.01.00 (460,030)	Articles 36(1) point (a) (i), 24(3) point (b), 24(3) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C.01.00 (460,030)	Articles 4(27), 36(1) point (b), 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C.01.00 (460,030)	Articles 36(1) point (c) and 38; Article 40(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C.01.00 (460,030)	Articles 4(27), 36(1) point (b), 43, 45, 47, 48(1) point (b), 49(2) to (3) and 79 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	0	0	C.01.00 (460,030)	Article 48 of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C.01.00 (460,030)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-857	-895	-926	-1,450	C.01.00 (460,030)	-
A.1.21	Transitional adjustments	0	0	0	0	DA1 (1.1.6 + 1.1.8 + 1.1.26)	-	
A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C.01.00 (460,030)	Articles 48(3) to (5), and 489 to 487 of CRR	
A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C.01.00 (460,030)	Articles 469 and 489 of CRR	
A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C.01.00 (460,030)	Articles 469 to 472, 478 and 481 of CRR	
A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	7,576	7,604	7,642	7,614	C.01.00 (460,030)	Article 61 of CRR	
A.2.1	Additional Tier 1 Capital Instruments	4,596	4,595	4,595	4,595	C.01.00 (460,030) + C.01.00 (460,030)	-	
A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C.01.00 (460,030)	-	
A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C.01.00 (460,030) + C.01.00 (460,030) + C.01.00 (460,030) + C.01.00 (460,030) + C.01.00 (460,030)	-	
A.2.4	Additional Tier 1 transitional adjustments	2,980	3,009	3,047	3,019	C.01.00 (460,030) + C.01.00 (460,030) + C.01.00 (460,030)	-	
A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	55,343	55,091	55,354	54,138	C.01.00 (460,030)	Article 25 of CRR	
A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	6,204	6,202	6,223	6,018	C.01.00 (460,030)	Article 71 of CRR	
A.4.1	Tier 2 Capital Instruments	6,204	6,202	6,223	6,018	C.01.00 (460,030) + C.01.00 (460,030)	-	
A.4.2	Other Tier 2 Capital components and deductions	0	0	0	0	C.01.00 (460,030) + C.01.00 (460,030) + C.01.00 (460,030) + C.01.00 (460,030) + C.01.00 (460,030)	-	
A.4.3	Tier 2 transitional adjustments	0	0	0	0	C.01.00 (460,030) + C.01.00 (460,030) + C.01.00 (460,030)	-	
OWN FUNDS REQUIREMENTS	B	TOTAL RISK EXPOSURE AMOUNT	341,725	350,432	347,475	346,878	C.01.00 (460,030)	Articles 92(2), 93, 94 and 99 of CRR
B.1	Of which: Transitional adjustments included	0	0	0	0	C.01.00 (460,030)	-	
CAPITAL RATIOS (%) Transitional period	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	13.98%	13.55%	13.73%	13.41%	CA3 (4)	-
	C.2	TIER 1 CAPITAL RATIO (transitional period)	16.20%	15.72%	15.93%	15.61%	CA3 (3)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	18.01%	17.49%	17.72%	17.34%	CA3 (5)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	47,767	47,486	47,712	46,523	A.1+A.1.1+A.1.2+MINA.2+A.1.1.3+A.1.2.2+A.1.1.4+MINA.4+A.1.2.4+A.1.3.1(5)	-
CET1 RATIO (%) Fully loaded ⁽¹⁾	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	13.98%	13.55%	13.73%	13.41%	(D-1)/(B-4)	-
Memo Items	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C.01.00 (460,030)	-
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C.01.00 (460,030)	-
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C.01.00 (460,030)	-
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C.01.00 (460,030)	-

(1) The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation. Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" - please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Pillar 3 disclosure.

2019 EU-wide Transparency Exercise

Overview of Risk exposure amounts

Deutsche Bank AG

(min EUR, %)	RWAs				COREP CODE
	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	
Credit risk (excluding CCR and Securitisations)	176,124	178,629	185,412	190,445	C 02.00 (r040, c010) - [C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)] - [C 02.00 (R220, c010) + C 02.00 (R430, c010)] - C 02.00 (R460, c010)
Of which the standardised approach	18,841	18,315	19,633	18,261	C 02.00 (r060, c010) - [C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001)]
Of which the foundation IRB (FIRB) approach	3,638	3,709	3,684	3,728	C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)]
Of which the advanced IRB (AIRB) approach	140,942	144,159	146,345	151,913	C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]
Of which equity IRB	8,481	9,170	8,795	9,126	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA)	26,927	24,945	27,754	25,954	C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002) + C 02.00 (R460, c010)
Credit valuation adjustment - CVA	9,187	7,997	7,063	6,219	C 02.00 (R640, c010)
Settlement risk	53	86	118	269	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	8,369	9,253	10,468	10,763	C 02.00 (R770, c010) + C 02.00 (R220, c010) + C 02.00 (R430, c010)
Position, foreign exchange and commodities risks (Market risk)	30,053	37,355	30,850	28,849	Q3 2018: C 02.00 (R520, c010) from Q4 2018: C 02.00 (R520, c010) + C 02.00 (R910, c010)
Of which the standardised approach	4,658	5,493	4,283	3,101	C 02.00 (R530, c010)
Of which IMA	25,395	31,862	26,445	25,331	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	4,441	5,224	4,211	3,361	Q3 2018: C 19.00_010_610*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5 from Q4 2018: C 19.00_010_610*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)
Large exposures in the trading book	0	0	0	0	C 02.00 (R680, c010)
Operational risk	90,846	91,989	85,633	84,195	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	0	0	C 02.00 (R600, c010)
Of which standardised approach	0	0	0	0	C 02.00 (R610, c010)
Of which advanced measurement approach	90,846	91,989	85,633	84,195	C 02.00 (R620, c010)
Other risk exposure amounts	166	180	178	183	Q3 2018: C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) from Q4 2018: Q3 2018: C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) - C 02.00 (R910, c010)
Total	341,725	350,432	347,475	346,878	

2019 EU-wide Transparency Exercise

P&L Deutsche Bank AG

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

¹ Information available only as of end of the year

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

2019 EU-wide Transparency Exercise

Total Assets: fair value and impairment distribution

Deutsche Bank AG

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

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

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

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

2019 EU-wide Transparency Exercise
Market Risk
Deutsche Bank AG

	SA		IM										IM										TOTAL RISK EXPOSURE AMOUNT				
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum Item)		STRESSED VaR (Memorandum Item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum Item)		STRESSED VaR (Memorandum Item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP								
			MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE		MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE						
(min EUR)	As of 30/09/2018	As of 31/12/2018	As of 30/09/2018										As of 31/12/2018														
Traded Debt Instruments	4,388	5,224	174	69	1,150	281							195	91	1,206	319											
Of which: General risk	0	0	235	57	884	197							299	81	1,144	293											
Of which: Specific risk	4,388	5,224	172	44	717	175							177	46	585	146											
Equities	0	0	113	37	121	34							145	46	244	75											
Of which: General risk	0	0	87	29	95	26							106	33	189	59											
Of which: Specific risk	0	0	72	24	75	21							98	31	154	46											
Foreign exchange risk	149	125	208	36	528	77							211	58	499	155											
Commodities risk	0	0	9	3	30	11							7	1	28	3											
Total	4,536	5,349	363	85	1,036	237	515	628	0	4	4	25,395	429	118	3,314	347	694	805	0	0	0	0	0	0	0	31,862	
	As of 31/03/2019	As of 30/06/2019	As of 31/03/2019										As of 30/06/2019														
Traded Debt Instruments	4,090	2,943	157	75	1,162	254							262	79	1,108	319											
Of which: General risk	0	0	232	55	871	190							215	45	753	205											
Of which: Specific risk	4,090	2,943	201	57	684	160							227	60	798	225											
Equities	0	0	122	30	227	51							123	34	218	49											
Of which: General risk	0	0	90	23	178	42							94	25	176	40											
Of which: Specific risk	0	0	83	20	141	29							80	22	128	27											
Foreign exchange risk	100	88	155	40	361	80							181	34	420	73											
Commodities risk	0	0	6	1	23	2							6	1	10	1											
Total	4,190	3,031	366	84	1,176	252	574	559	0	0	0	26,445	387	98	1,103	294	537	415	0	0	0	0	0	0	0	25,331	

Market risk template does not include CUI positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA DV1 template.

		Standardised Approach							
		As of 30/09/2018				As of 31/12/2018			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
(in EUR, %)									
Consolidated data	Central governments or central banks	124,485	123,580	0		116,536	116,572	2	
	Regional governments or local authorities	10,982	10,630	87		10,938	10,697	146	
	Public sector entities	5,868	5,821	52		5,798	5,760	77	
	Multilateral Development Banks	4,594	4,594	0		4,405	4,415	0	
	International Organisations	1,614	1,614	0		1,500	1,499	0	
	Institutions	13,060	13,185	325		13,631	13,692	338	
	Corporates	19,644	12,739	12,554		18,323	12,431	11,856	
	of which: SME	902	553	529		786	447	425	
	Retail	5,301	3,511	2,608		4,692	2,964	2,201	
	of which: SME	258	158	80		248	125	71	
	Secured by mortgages on immovable property	3,459	3,410	1,285		3,740	3,694	1,418	
	of which: SME	291	290	127		246	244	107	
	Exposures in default	1,462	1,079	1,499	350	1,194	840	1,154	343
	Items associated with particularly high risk	482	163	245		302	139	208	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	46	46	46		50	50	0		
Other exposures	1,048	2,082	1,481		2,633	2,633	2,628		
Standardised Total ²	192,931	183,462	20,183	632	183,742	175,385	19,778	592	

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

		Standardised Approach							
		As of 30/09/2018				As of 31/12/2018			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
GERMANY	Central governments or central banks	97,793	97,780	0		91,280	91,294	0	
	Regional governments or local authorities	10,337	9,959	1		10,865	9,780	2	
	Public sector entities	5,772	5,757	38		5,438	5,423	42	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	3,261	3,237	88		3,925	3,901	78	
	Corporates	6,678	5,685	5,598		5,854	5,058	5,078	
	of which: SME	138	108	101		94	85	78	
	Retail	1,577	1,428	1,060		1,512	1,407	1,045	
	of which: SME	63	58	33		62	56	32	
	Secured by mortgages on immovable property	194	195	77		181	180	70	
	of which: SME	40	42	18		24	24	11	
	Exposures in default	338	276	379	56	412	347	483	64
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	9	9	9		8	8	8		
Other exposures	489	633	33		306	306	7		
Standardised Total ²				97				101	

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

		Standardised Approach							
		As of 30/09/2018				As of 31/12/2018			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
UNITED STATES	Central governments or central banks	0	0	0		10	10	0	
	Regional governments or local authorities	395	425	85		648	694	144	
	Public sector entities	62	62	12		75	75	15	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	4,783	4,774	115		5,086	4,963	114	
	Corporates	3,321	2,740	2,752		3,674	3,224	2,571	
	of which: SME	2	2	2		0	0	0	
	Retail	4	3	4		2	2	1	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	23	23	10		120	120	58	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	4	3	5	0
	Items associated with particularly high risk	176	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	37	37	37		42	42	42		
Other exposures	8	8	2		8	8	2		
Standardised Total ²				14				7	

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

		Standardised Approach							
		As of 30/09/2018				As of 31/12/2018			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
UNITED KINGDOM	Central governments or central banks	6,990	7,004	0		7,459	7,459	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	2	2	0		223	223	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1,906	1,977	40		1,967	2,004	41	
	Corporates	173	164	157		269	186	174	
	of which: SME	5	4	4		2	1	1	
	Retail	3	3	2		3	2	2	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	4	4	1		101	101	50	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	12	7	10	5	6	1	1	5
	Items associated with particularly high risk	1	1	2		1	1	2	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				6				6	

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

		Standardised Approach							
		As of 30/09/2018				As of 31/12/2018			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
ITALY	Central governments or central banks	4,255	3,394	0		3,553	3,553	1	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	8	8	5		5	4	4	
	Corporates	581	289	289		510	249	249	
	of which: SME	168	64	62		154	61	60	
	Retail	1,687	518	388		1,662	519	389	
	of which: SME	34	5	3		31	4	2	
	Secured by mortgages on immovable property	359	349	121		427	423	162	
	of which: SME	13	13	3		13	13	3	
	Exposures in default	260	113	144	144	250	99	126	149
	Items associated with particularly high risk	275	143	215		261	128	192	
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total²				299				295	

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

		Standardised Approach							
		As of 30/09/2018				As of 31/12/2018			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
LUXEMBOURG	Central governments or central banks	7,347	7,347	0		6,517	6,517	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	8	8	2		5	5	1	
	Corporates	1,253	279	279		1,084	285	286	
	of which: SME	0	0	0		0	0	0	
	Retail	0	65	49		234	71	53	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	1,086	1,051	373		1,090	1,054	372	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	48	48	70	0	4	3	4	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	1,447	1,447	1,447		2,319	2,319	2,319		
Standardised Total²				3				3	

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

		Standardised Approach							
		As of 30/09/2018				As of 31/12/2018			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
SPAIN	Central governments or central banks	1,221	1,620	0		1,797	1,796	0	
	Regional governments or local authorities	249	246	0		224	221	0	
	Public sector entities	0	0	0		36	36	18	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	6	6	1		0	0	0	
	Corporates	251	49	49		235	63	62	
	of which: SME	0	0	0		0	0	0	
	Retail	0	53	39		68	55	41	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	277	277	109		235	235	88	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	109	108	162	0	10	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	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total²				10				9	

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

		Standardised Approach							
		As of 30/09/2018				As of 31/12/2018			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
NETHERLANDS	Central governments or central banks	928	928	0		1,199	1,214	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	977	653	634		1,023	692	676	
	of which: SME	546	334	320		527	298	285	
	Retail	178	88	53		175	76	46	
	of which: SME	159	75	43		155	64	37	
	Secured by mortgages on immovable property	261	257	117		238	237	107	
	of which: SME	233	230	104		209	208	93	
	Exposures in default	170	61	71	104	163	56	65	102
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total²				112				112	

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

		Standardised Approach							
		As of 30/09/2018				As of 31/12/2018			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
SWITZERLAND	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	24	5		7	23	6	
	Corporates	61	36	36		52	25	25	
	of which: SME	0	0	0		0	0	0	
	Retail	6	5	4		9	9	6	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	63	63	31		51	51	25	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	4	3	4	1	4	3	5	1
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				1				1	

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

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

		Standardised Approach							
		As of 30/09/2018				As of 31/12/2018			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
INDIA	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	4	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	658	678	14		608	707	16	
	Corporates	552	192	152		464	209	209	
	of which: SME	10	10	9		1	0	0	
	Retail	869	711	533		983	804	603	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	1,032	1,030	385		1,101	1,099	412	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	60	46	58	13	61	45	56	15
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				23				25	

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

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

		Standardised Approach							
		As of 30/09/2018				As of 31/12/2018			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
FRANCE	Central governments or central banks	1,454	1,454	0		1,108	1,118	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	139	139	0		140	140	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	830	830	17		772	772	15	
	Corporates	146	33	26		136	52	52	
	of which: SME	0	0	0		1	0	0	
	Retail	3	1	1		3	1	1	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	9	9	3		43	43	21	
	of which: SME	1	1	0		0	0	0	
	Exposures in default	1	0	0	0	1	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				1				0	

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

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

Standardised Approach								
As of 31/03/2019					As of 30/06/2019			
Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	
(mb EUR, %)								
Consolidated data	109,394	109,467	0	86,338	86,343	1		
Central governments or central banks	10,600	10,281	16	8,574	8,254	3		
Regional governments or local authorities	7,456	7,397	58	7,350	7,322	63		
Public sector entities	4,452	4,452	0	4,890	4,890	0		
Multilateral Development Banks	2,199	2,199	0	2,296	2,296	0		
International Organisations	13,871	13,951	429	14,866	14,887	488		
Institutions	20,796	14,205	13,243	19,035	12,266	11,950		
Corporates	947	560	535	587	584	559		
of which: SME	4,644	2,733	2,028	4,650	2,750	2,042		
Retail	234	121	69	224	116	66		
of which: SME	3,590	3,879	1,477	3,950	3,902	1,486		
Secured by mortgages on immovable property	249	248	109	239	237	105		
of which: SME	1,251	910	1,257	1,243	930	1,286		
Exposures in default	491	136	205	525	183	274		298
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	50	50	50	52	52	52		
Other exposures	2,749	2,749	2,244	1,994	1,994	1,836		
Standardised Total ²	181,874	172,410	21,106	559	155,762	146,078		19,487

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

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

Standardised Approach								
As of 31/03/2019					As of 30/06/2019			
Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
(mb EUR, %)								
GERMANY	86,381	86,597	0	63,249	63,262	0		
Central governments or central banks	10,312	9,995	1	8,349	8,030	1		
Regional governments or local authorities	7,364	7,334	41	7,252	7,226	41		
Public sector entities	0	0	0	0	0	0		
Multilateral Development Banks	0	0	0	0	0	0		
International Organisations	3,573	3,587	175	3,886	3,902	173		
Institutions	7,142	6,414	6,388	6,977	6,219	6,191		
Corporates	149	129	117	172	153	140		
of which: SME	1,519	1,409	1,046	1,497	1,373	1,019		
Retail	66	59	34	65	59	34		
of which: SME	213	211	87	222	220	92		
Secured by mortgages on immovable property	33	32	14	33	33	15		
of which: SME	418	350	489	434	383	537		44
Exposures in default	0	0	0	0	0	0		
Items associated with particularly high risk	0	0	0	0	0	0		
Covered bonds	0	0	0	0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0		
Collective investments undertakings (CIU)	0	0	0	0	0	0		
Equity	7	7	7	6	6	6		
Other exposures	402	402	8	158	158	4		
Standardised Total ²			100					85

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

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

Standardised Approach								
As of 31/03/2019					As of 30/06/2019			
Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
(mb EUR, %)								
UNITED STATES	144	142	0	9	9	0		
Central governments or central banks	63	63	14	25	25	7		
Regional governments or local authorities	51	50	10	86	86	17		
Public sector entities	0	0	0	0	0	0		
Multilateral Development Banks	0	0	0	0	0	0		
International Organisations	0	0	0	0	0	0		
Institutions	4,443	4,318	105	4,871	4,770	122		
Corporates	34	34	34	0	0	0		
of which: SME	1	1	1	1	1	1		
Retail	0	0	0	0	0	0		
of which: SME	99	99	49	38	38	13		
Secured by mortgages on immovable property	0	0	0	0	0	0		
of which: SME	4	4	6	3	3	5		0
Exposures in default	184	0	0	182	0	0		
Items associated with particularly high risk	0	0	0	0	0	0		
Covered bonds	0	0	0	0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0		
Collective investments undertakings (CIU)	0	0	0	0	0	0		
Equity	43	43	43	45	45	45		
Other exposures	14	14	3	24	24	20		
Standardised Total ²			8					6

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

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

Standardised Approach								
As of 31/03/2019					As of 30/06/2019			
Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
(mb EUR, %)								
UNITED KINGDOM	5,376	5,397	0	5,955	5,955	0		
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	2,512	2,551	51	2,064	2,121	63		
Corporates	300	285	262	229	223	218		
of which: SME	2	1	1	1	1	0		
Retail	3	3	2	4	4	3		
of which: SME	0	0	0	0	0	0		
Secured by mortgages on immovable property	3	3	1	72	72	35		
of which: SME	0	0	0	0	0	0		
Exposures in default	1	1	1	1	1	1		0
Items associated with particularly high risk	1	1	2	0	0	0		
Covered bonds	0	0	0	0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0		
Collective investments undertakings (CIU)	0	0	0	0	0	0		
Equity	0	0	0	0	0	0		
Other exposures	0	0	0	0	0	0		
Standardised Total ²			1					1

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

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

		Standardised Approach							
		As of 31/03/2019				As of 30/06/2019			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(mln EUR, %)									
ITALY	Central governments or central banks	1,679	1,679	0		2,930	2,929	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	8	8	4		4	4	4	
	Corporates	538	227	228		538	243	249	
	of which: SME	222	57	56		275	113	112	
	Retail	1,651	488	366		1,654	514	385	
	of which: SME	31	4	2		31	4	2	
	Secured by mortgages on immovable property	397	394	147		323	319	112	
	of which: SME	10	10	3		9	9	2	
	Exposures in default	249	100	127	146	246	97	123	147
	Items associated with particularly high risk	263	125	187		251	117	176	
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total²				291				295	

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

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

		Standardised Approach							
		As of 31/03/2019				As of 30/06/2019			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(mln EUR, %)									
LUXEMBOURG	Central governments or central banks	6,499	6,499	0		6,545	6,545	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	40	40	8		49	10	10	
	Corporates	1,209	342	342		1,456	426	428	
	of which: SME	0	0	0		0	0	0	
	Retail	241	74	56		241	76	57	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	1,129	1,087	385		1,115	1,077	378	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	5	4	4	0	6	4	4	1
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	2,333	2,333	2,333		1,812	1,812	1,812		
Standardised Total²				3				4	

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

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

		Standardised Approach							
		As of 31/03/2019				As of 30/06/2019			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(mln EUR, %)									
SPAIN	Central governments or central banks	1,857	1,856	0		1,304	1,303	0	
	Regional governments or local authorities	224	222	0		199	198	0	
	Public sector entities	9	9	5		9	5	5	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	196	58	58		201	87	87	
	of which: SME	0	0	0		3	0	0	
	Retail	73	60	45		68	54	41	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	253	253	98		250	250	94	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	10	10	15	0	10	9	14	0
	Items associated with particularly high risk	10	7	10		10	6	10	
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total²				9				7	

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

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

		Standardised Approach							
		As of 31/03/2019				As of 30/06/2019			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(mln EUR, %)									
NETHERLANDS	Central governments or central banks	1,467	1,481	0		1,047	1,059	0	
	Regional governments or local authorities	0	0	0		0	1	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	899	622	605		896	601	558	
	of which: SME	503	311	300		498	287	277	
	Retail	149	69	41		140	63	38	
	of which: SME	136	58	33		128	52	30	
	Secured by mortgages on immovable property	232	230	105		218	216	99	
	of which: SME	205	205	92		194	192	80	
	Exposures in default	152	61	71	85	129	51	58	74
	Items associated with particularly high risk	4	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total²				93				82	

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

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

		Standardised Approach							
		As of 31/03/2019				As of 30/06/2019			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(mln EUR, %)									
SWITZERLAND	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1	1	0		9	13	3	
	Corporates	102	77	77		124	65	65	
	of which: SME	0	0	0		0	0	0	
	Retail	7	7	5		8	8	5	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	40	40	20		38	38	16	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	4	3	5	1	4	3	4	1
	Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				1				1	

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

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

		Standardised Approach							
		As of 31/03/2019				As of 30/06/2019			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(mln EUR, %)									
INDIA	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	785	918	19		679	698	15	
	Corporates	422	248	248		326	164	163	
	of which: SME	1	0	0		1	0	0	
	Retail	790	594	445		820	625	469	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	1,443	1,441	542		1,436	1,433	540	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	69	49	51	19	76	56	59	19
	Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				31				31	

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

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

		Standardised Approach							
		As of 31/03/2019				As of 30/06/2019			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(mln EUR, %)									
FRANCE	Central governments or central banks	1,414	1,424	0		1,429	1,438	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	217	217	0		260	260	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1,450	1,451	34		1,936	1,936	40	
	Corporates	217	99	58		109	89	62	
	of which: SME	0	0	0		0	0	0	
	Retail	3	1	1		10	8	6	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	9	9	3		10	10	4	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	1	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				1				1	

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

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

2019 EU-wide Transparency Exercise

Credit Risk - IRB Approach
Deutsche Bank AG

		IRB Approach							
		As of 30/09/2018				As of 31/12/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(mln EUR, %)									
LUXEMBOURG	Central banks and central governments	0	0	0	0	0	0	0	0
	Institutions	410	0	361	44	0	0	423	0
	Corporates	15,549	24	11,863	3,615	37	23	16,994	26
	Corporates - Of Which: Specialised Lending	1,986	0	1,853	420	0	4	2,031	27
	Corporates - Of Which: SME	87	0	87	100	0	0	90	0
	Retail	39	0	36	6	0	0	43	12
	Retail - Secured on real estate property	32	0	32	6	0	0	37	0
	Retail - Secured on real estate property - Of Which: SME	4	0	4	0	0	0	6	3
	Retail - Secured on real estate property - Of Which: non-SME	29	0	28	6	0	0	31	0
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0
	Retail - Other Retail	5	0	4	1	0	0	5	4
Equity	1	0	0	0	0	0	0	0	
Other non credit-obligation assets	4	0	3	1	0	0	4	1	
IRB Total	117	0	117	409	0	0	142	40	

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

		IRB Approach							
		As of 30/09/2018				As of 31/12/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(mln EUR, %)									
SPAIN	Central banks and central governments	248	0	248	130	0	0	305	5
	Institutions	1,542	43	1,408	386	0	43	1,391	43
	Corporates	13,531	1,504	8,559	4,714	288	960	13,861	2,302
	Corporates - Of Which: Specialised Lending	1,000	438	984	321	95	169	1,235	603
	Corporates - Of Which: SME	1,670	117	1,259	673	27	33	1,179	118
	Retail	10,296	498	9,758	2,152	47	335	11,647	492
	Retail - Secured on real estate property	7,180	172	7,082	800	8	100	7,152	158
	Retail - Secured on real estate property - Of Which: SME	110	16	102	27	8	6	111	11
	Retail - Secured on real estate property - Of Which: non-SME	7,071	156	6,980	773	1	94	7,041	147
	Retail - Qualifying Revolving	7	0	5	1	0	0	7	0
	Retail - Other Retail	3,882	216	2,678	1,351	38	235	3,888	335
Equity	2,010	78	1,207	696	6	76	2,083	87	
Other non credit-obligation assets	1,792	240	1,463	656	32	159	1,805	248	
IRB Total	7	0	7	16	0	0	7	0	

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

		IRB Approach							
		As of 30/09/2018				As of 31/12/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(mln EUR, %)									
NETHERLANDS	Central banks and central governments	35	0	35	4	0	0	32	4
	Institutions	1,433	0	1,356	235	0	0	947	0
	Corporates	20,091	366	12,879	5,074	62	131	19,908	309
	Corporates - Of Which: Specialised Lending	0	0	885	241	0	3	902	41
	Corporates - Of Which: SME	494	81	423	171	12	33	540	78
	Retail	183	1	186	18	0	1	183	14
	Retail - Secured on real estate property	94	1	93	15	0	0	94	0
	Retail - Secured on real estate property - Of Which: SME	6	0	3	0	0	0	3	0
	Retail - Secured on real estate property - Of Which: non-SME	91	1	90	15	0	0	90	0
	Retail - Qualifying Revolving	6	0	4	0	0	0	6	0
	Retail - Other Retail	83	0	48	4	0	0	83	0
Equity	32	0	6	1	0	0	23	0	
Other non credit-obligation assets	60	0	42	3	0	0	60	0	
IRB Total	1	0	1	2	0	0	1	0	

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

		IRB Approach							
		As of 30/09/2018				As of 31/12/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(mln EUR, %)									
SWITZERLAND	Central banks and central governments	2,378	0	2,378	13	0	0	4,223	0
	Institutions	4,521	0	4,524	447	0	0	2,450	0
	Corporates	14,860	638	9,916	1,868	37	19	14,299	641
	Corporates - Of Which: Specialised Lending	77	43	67	28	0	1	276	18
	Corporates - Of Which: SME	266	0	135	50	0	0	286	0
	Retail	269	5	241	39	1	3	262	4
	Retail - Secured on real estate property	195	4	182	31	1	2	190	2
	Retail - Secured on real estate property - Of Which: SME	4	0	4	0	0	0	5	0
	Retail - Secured on real estate property - Of Which: non-SME	191	4	178	31	1	2	185	2
	Retail - Qualifying Revolving	21	0	16	1	0	0	20	0
	Retail - Other Retail	52	1	33	6	0	1	52	1
Equity	10	0	3	1	0	0	12	0	
Other non credit-obligation assets	43	1	30	6	0	1	40	6	
IRB Total	62	0	62	121	0	0	62	121	

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

		IRB Approach							
		As of 30/09/2018				As of 31/12/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(mln EUR, %)									
INDIA	Central banks and central governments	2,334	0	2,338	1,016	0	0	2,859	0
	Institutions	1,865	16	1,394	528	4	0	1,491	0
	Corporates	11,073	308	5,832	2,358	55	98	11,942	287
	Corporates - Of Which: Specialised Lending	311	103	308	71	37	0	278	106
	Corporates - Of Which: SME	96	43	67	54	0	29	287	49
	Retail	0	0	25	10	0	0	33	0
	Retail - Secured on real estate property	0	0	3	0	0	0	3	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	3	0	3	0	0	0	3	0
	Retail - Qualifying Revolving	2	0	2	0	0	0	2	0
	Retail - Other Retail	24	0	21	9	0	0	28	0
Equity	4	0	1	0	0	0	5	1	
Other non credit-obligation assets	20	0	19	9	0	0	23	0	
IRB Total	39	0	39	144	0	0	41	0	

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

		IRB Approach							
		As of 30/09/2018				As of 31/12/2018			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(mln EUR, %)									
FRANCE	Central banks and central governments	34	0	34	0	0	0	30	0
	Institutions	3,311	15	5,243	1,989	1	10	4,668	4
	Corporates	10,411	0	882	226	0	1	10,780	8
	Corporates - Of Which: Specialised Lending	900	0	882	226	0	1	962	0
	Corporates - Of Which: SME	100	0	34	23	0	0	28	0
	Retail	211	5	180	24	0	3	214	5
	Retail - Secured on real estate property	88	2	88	10	0	1	87	2
	Retail - Secured on real estate property - Of Which: SME	1	0	0	0	0	0	1	0
	Retail - Secured on real estate property - Of Which: non-SME	87	2	88	10	0	1	86	2
	Retail - Qualifying Revolving	13	0	10	1	0	0	13	0
	Retail - Other Retail	129	3	102	13	0	3	133	3
Equity	26	0	6	1	0	0	30	0	
Other non credit-obligation assets	103	3	94	12	0	3	103	3	
IRB Total	4	0	4	12	0	0	4	0	

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

		IRB Approach							
		As of 31/03/2019				As of 30/06/2019			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
(m EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
LUXEMBOURG	Central banks and central governments	0	0	0	0	0	0	0	0
	Institutions	716	0	673	59	0	383	0	340
	Corporates	13,838	85	10,222	2,815	37	16	20,628	73
	Corporates - Of Which: Specialised Lending	2,286	37	2,167	601	5	6	2,339	39
	Corporates - Of Which: SME	238	0	238	104	0	0	238	0
	Retail	47	0	45	13	0	55	0	51
	Retail - Secured on real estate property	41	0	40	12	0	45	0	44
	Retail - Secured on real estate property - Of Which: SME	8	0	8	3	0	7	0	7
	Retail - Secured on real estate property - Of Which: non-SME	33	0	32	8	0	37	0	37
	Retail - Qualifying Revolving	1	0	1	0	0	1	0	1
	Retail - Other Retail	5	0	4	1	0	9	0	8
Equity	1	0	0	0	0	2	0	1	
Other non credit-obligation assets	4	0	3	1	0	7	0	5	
IRB Total	138	0	138	326	0	179	0	179	

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

		IRB Approach							
		As of 31/03/2019				As of 30/06/2019			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
(m EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
SPAIN	Central banks and central governments	270	5	270	130	3	277	5	857
	Institutions	1,091	43	1,026	324	5	43	1,373	0
	Corporates	14,328	2,174	10,538	4,068	1,041	14,904	2,564	10,402
	Corporates - Of Which: Specialised Lending	1,201	601	1,183	434	166	1,280	618	1,264
	Corporates - Of Which: SME	1,246	114	930	779	33	1,336	107	1,001
	Retail	11,091	461	10,250	2,462	37	319	11,283	477
	Retail - Secured on real estate property	7,123	148	7,013	855	2	85	7,113	147
	Retail - Secured on real estate property - Of Which: SME	109	9	99	19	2	108	9	99
	Retail - Secured on real estate property - Of Which: non-SME	7,014	139	6,914	836	0	82	7,005	138
	Retail - Qualifying Revolving	7	0	5	1	0	7	0	5
	Retail - Other Retail	3,961	313	3,222	1,627	35	234	4,061	330
Equity	2,119	94	1,544	851	7	91	2,156	105	
Other non credit-obligation assets	10	0	10	24	0	10	0	10	
IRB Total	270	5	270	130	3	277	5	857	

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

		IRB Approach							
		As of 31/03/2019				As of 30/06/2019			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
(m EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
NETHERLANDS	Central banks and central governments	42	0	40	1	0	48	0	54
	Institutions	1,069	0	1,026	250	0	0	980	221
	Corporates	20,496	318	13,464	4,942	27	139	20,340	325
	Corporates - Of Which: Specialised Lending	1,212	42	976	205	0	13	1,373	40
	Corporates - Of Which: SME	516	62	417	133	4	29	525	60
	Retail	188	1	155	18	0	1	189	1
	Retail - Secured on real estate property	92	0	91	14	0	0	91	0
	Retail - Secured on real estate property - Of Which: SME	3	0	3	0	0	3	0	3
	Retail - Secured on real estate property - Of Which: non-SME	89	0	88	13	0	88	0	88
	Retail - Qualifying Revolving	6	0	4	0	0	6	0	4
	Retail - Other Retail	91	0	60	4	0	93	0	42
Equity	29	0	6	1	0	32	0	7	
Other non credit-obligation assets	61	0	53	3	0	60	0	35	
IRB Total	1	0	1	2	0	1	0	2	

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

		IRB Approach							
		As of 31/03/2019				As of 30/06/2019			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
(m EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
SWITZERLAND	Central banks and central governments	5,223	0	5,213	17	0	4,824	0	4,813
	Institutions	2,246	0	2,179	215	0	3,202	0	2,677
	Corporates	14,505	733	9,546	1,870	29	24	14,860	835
	Corporates - Of Which: Specialised Lending	1,127	0	1,027	141	0	1	1,373	40
	Corporates - Of Which: SME	389	0	240	39	0	0	563	0
	Retail	296	4	242	41	1	3	301	3
	Retail - Secured on real estate property	1,192	2	1,190	31	0	0	1,191	31
	Retail - Secured on real estate property - Of Which: SME	5	0	5	0	0	5	0	5
	Retail - Secured on real estate property - Of Which: non-SME	1,187	2	1,185	31	0	0	1,186	31
	Retail - Qualifying Revolving	20	0	15	1	0	2	181	2
	Retail - Other Retail	84	1	38	9	0	1	95	1
Equity	43	0	8	0	0	58	0	10	
Other non credit-obligation assets	41	1	30	8	0	1	37	1	
IRB Total	61	0	61	120	0	57	0	57	

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

		IRB Approach							
		As of 31/03/2019				As of 30/06/2019			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
(m EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
INDIA	Central banks and central governments	3,953	0	4,001	1,764	0	2	3,651	0
	Institutions	2,698	0	2,650	320	0	0	1,510	0
	Corporates	13,489	383	7,495	3,174	193	79	14,772	475
	Corporates - Of Which: Specialised Lending	452	107	352	140	34	1	404	87
	Corporates - Of Which: SME	286	2	207	164	0	1	302	2
	Retail	39	0	34	13	0	0	39	0
	Retail - Secured on real estate property	11,091	0	10,250	2,462	37	319	11,283	477
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	3	0	3	1	0	0	5	0
	Retail - Other Retail	2	0	2	1	0	3	0	2
Equity	33	0	29	12	0	0	32	0	
Other non credit-obligation assets	4	0	3	1	0	4	0	4	
IRB Total	41	0	41	150	0	40	0	40	

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

		IRB Approach							
		As of 31/03/2019				As of 30/06/2019			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
(m EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
FRANCE	Central banks and central governments	31	0	699	571	0	0	33	0
	Institutions	10,499	8	5,598	2,001	0	10	10,904	8
	Corporates	999	0	968	212	0	2	1,103	0
	Corporates - Of Which: Specialised Lending	230	0	200	27	0	0	263	0
	Corporates - Of Which: SME	293	5	185	26	0	4	294	4
	Retail	65	2	65	10	0	1	64	2
	Retail - Secured on real estate property	0	1	0	0	0	1	1	0
	Retail - Secured on real estate property - Of Which: SME	65	2	64	10	0	1	64	2
	Retail - Secured on real estate property - Of Which: non-SME	13	0	10	1	0	0	17	0
	Retail - Qualifying Revolving	215	3	110	15	0	3	213	2
	Retail - Other Retail	109	0	15	3	0	0	124	0
Equity	106	1	95	11	0	3	89	2	
Other non credit-obligation assets	1	0	1	3	0	0	1	3	
IRB Total	1	0	1	3	0	0	1	3	

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

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

Deutsche Bank AG

As of 31/12/2018

(mln EUR)		Direct exposures												Risk weighted exposure amount			
Residual Maturity	Country / Region	On balance sheet						Derivatives				Off balance sheet					
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures					
				held for trading	designated at fair value through profit or loss	at fair value through other comprehensive income	at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions				
	Lithuania	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	53	437	0	0	0	0
		3	3	3	0	0	0	0	0	0	0	12	175	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		1	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0
		4	4	4	0	0	0	0	0	0	0	64	612	0	0	0	2
	Luxembourg	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		103	103	13	0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		122	14	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		287	233	0	0	270	16	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		438	397	264	0	174	0	0	0	0	0	0	0	0	0	0	0
		963	869	291	0	656	16	0	0	0	0	0	0	0	0	0	0
	Malta	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		4	4	0	0	0	4	0	0	0	0	0	0	0	0	0	0
		4	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Netherlands	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		122	13	13	0	100	9	108	25	111	883	0	0	0	0	0	0
		117	59	14	0	102	0	0	59	1,569	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		211	200	121	0	55	35	1	111	1,408	0	0	0	0	0	0	0
		162	139	108	0	55	10	100	203	1,095	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		2,590	2,273	708	0	541	1,333	61	1,444	3,566	1	0	0	0	0	0	0
		3,201	2,802	963	0	852	1,376	259	1,105	8,521	1	0	0	0	0	0	16
	Poland	233	235	0	0	235	0	0	0	0	0	0	0	0	0	0	0
		968	967	15	0	953	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		727	727	69	0	657	727	0	0	0	0	0	0	0	0	0	0
		195	195	26	0	169	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		3	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		2,128	2,124	114	0	2,014	0	0	0	0	0	0	0	0	0	0	315
	Portugal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		40	0	6	0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		40	29	40	0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	7	0	0	45	200	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		42	33	0	0	0	0	0	51	437	0	0	0	0	0	0	0
		136	29	127	0	0	9	45	200	51	437	0	0	0	0	0	3
	Romania	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		2	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		4	2	4	0	0	0	0	0	0	0	0	0	0	0	0	0
	Slovakia	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		1	1	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	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		57	7	57	0	0	0	0	0	0	0	0	0	0	0	0	0
		58	8	58	0	0	0	26	111	0	0	0	0	0	0	0	2
	Slovenia	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	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	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
		1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
		1	1	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	0
		4	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		5	1	5	0	0	0	36	1,300	26	1,064	0	0	0	0	0	13

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

Deutsche Bank AG

As of 31/12/2018

		Direct exposures													Off balance sheet		Risk weighted exposure amount
		On balance sheet					Derivatives with positive fair value				Derivatives with negative fair value				Off-balance sheet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Derivatives with positive fair value		Derivatives with negative fair value		Nominal	Provisions				
								Carrying amount	Notional amount	Carrying amount	Notional amount						
		(mln EUR)															
	Japan	165	165	160	0	0	4	0	0	0	0	0	0	0	0		
		51	51	51	0	0	0	0	1	0	0	0	0	0	0		
		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
		145	73	137	0	8	5	251	14	427	0	0	0	0	0		
		219	0	219	0	0	0	1	161	0	0	0	0	0	0		
		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
		2,061	0	2,061	0	0	0	31	465	9	385	0	0	0	0		
	Total	2,640	288	2,628	0	8	4	38	878	23	811	0	0	0	0	3	
	U.S.	4,840	1,233	4,158	0	201	476	5	1,222	7	1,265	0	0	0	0		
		4,840	906	3,736	0	799	136	84	7,735	14	1,237	0	0	0	0		
		738	719	3,607	0	2,709	100	2	127	0	0	0	0	0	0		
		7,315	6,377	3,945	0	3,241	120	324	15,494	72	6,129	29	0	0	0		
		5,404	4,010	1,850	0	2,371	0	285	4,426	56	5,368	71	0	0	0		
		49	44	49	0	49	0	0	0	0	0	0	0	0	0		
		11,541	8,672	8,224	0	2,399	43	342	6,308	622	9,354	0	0	0	0		
	Total	32,047	25,913	15,378	0	12,961	774	1,041	36,011	772	24,073	100	0	0	0	419	
	China	31	31	0	0	0	0	0	55	0	200	11	0	0	0		
		97	97	97	0	0	0	0	0	0	0	-3	0	0	0		
		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
		96	96	0	0	0	0	0	313	0	0	0	0	0	0		
		3	3	3	0	0	0	0	21	0	0	0	0	0	0		
		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
		25	24	25	0	23	0	23	686	0	0	0	0	0	0		
	Total	252	250	222	0	0	0	23	1,075	0	200	14	0	0	0	0	
	Switzerland	0	0	0	0	0	0	0	20	13	18	0	0	0	0		
		31	31	4	0	23	5	0	0	1	22	0	0	0	0		
		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
		108	108	23	0	23	15	0	10	7	135	0	0	0	0		
		44	44	20	0	24	0	0	0	2	32	0	0	0	0		
		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
		191	142	46	0	49	0	46	217	0	0	0	0	0	0		
	Total	374	230	235	0	119	20	46	247	10	203	18	0	0	0	12	
	Other advanced economies non EEA	1,153	1,150	719	0	434	0	3	314	2	87	0	0	0	0		
		1,162	1,162	853	0	309	0	1	62	128	237	0	0	0	0		
		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
		1,241	1,207	1,156	0	85	0	1	70	4	119	0	0	0	0		
		159	131	159	0	0	0	3	90	8	117	0	0	0	0		
		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
		185	73	185	0	0	0	19	152	27	109	0	0	0	0		
	Total	3,900	3,724	3,072	0	828	0	32	687	168	670	0	0	0	0	42	
	Other Central and eastern Europe countries non EEA	28	22	28	0	0	0	0	0	0	0	0	0	0	0		
		18	17	0	0	0	10	0	0	0	0	0	0	0	0		
		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
		34	23	34	0	0	0	0	0	0	0	0	0	0	0		
		196	179	186	0	11	0	0	0	0	0	0	0	0	0		
		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
		136	113	86	0	15	0	0	0	0	0	0	0	0	0		
	Total	421	324	378	0	0	35	0	0	0	0	1	0	0	0	59	
	Middle East	2	2	2	0	0	0	0	0	0	0	0	0	0	0		
		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
		91	79	4	0	87	0	4	0	0	0	0	0	0	0		
		423	412	38	0	385	0	0	0	0	0	0	0	0	0		
		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
		600	527	240	0	350	0	350	0	0	19	0	0	0	0		
	Total	1,115	1,018	284	0	472	360	0	0	0	0	19	0	0	0	138	
	Latin America and the Caribbean	627	564	564	0	0	0	3	18	0	122	0	0	0	0		
		157	152	73	0	79	0	0	0	0	0	0	0	0	0		
		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
		285	277	189	0	88	31	10	31	10	16	0	0	0	0		
		153	146	51	0	102	10	10	87	0	3	0	0	0	0		
		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
		802	670	613	0	247	2	271	23	110	16	0	0	0	0		
	Total	2,106	1,874	941	0	161	1,001	46	414	2	111	165	0	0	0	585	

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

Deutsche Bank AG

As of 31/12/2018

Residual Maturity		Country / Region		Direct exposures										Off balance sheet		Risk weighted exposure amount
				On balance sheet				Derivatives				Off-balance sheet exposures				
				Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Derivatives with positive fair value		Derivatives with negative fair value				
Carrying amount	Notional amount	Carrying amount	Notional amount													
[0 - 3M]		69	69	12	0	0	58	0	0	0	0	0	0	15	0	
[3M - 1Y]		200	198	36	0	6	159	0	0	0	0	0	0	8	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		120	115	1	0	24	102	0	0	0	0	0	0	0	0	
[3Y - 5Y]		213	210	61	0	0	151	0	0	0	0	0	0	30	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more]		1,338	1,209	993	0	12	125	23	218	0	0	0	0	228	0	
Total		1,950	1,801	1,103	0	42	595	23	218	0	0	0	0	281	1	203
[0 - 3M]		2,651	2,214	1,268	104	722	451	2	73	0	0	0	0	0	0	
[3M - 1Y]		2,669	1,857	1,514	0	1,106	1	0	100	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		3,033	2,364	2,087	0	843	102	0	66	2	48	7	0	0	0	
[3Y - 5Y]		3,037	2,277	1,875	0	974	186	1	12	0	0	0	0	23	0	
[5Y - 10Y]		1,319	1,319	1,319	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more]		5,271	3,556	4,236	0	860	429	10	96	3	58	8	0	0	0	
Total		18,283	13,538	12,289	104	4,515	1,188	20	347	4	106	38	0	1,657	0	

Notes and definitions:

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

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

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

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

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

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

Regions:

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

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

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

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

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

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

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

Deutsche Bank AG

As of 30/06/2019

(mln EUR)		Direct exposures													Off balance sheet		Risk weighted exposure amount
Residual Maturity	Country / Region	On balance sheet					Derivatives				Off balance sheet exposures						
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)				Derivatives with positive fair value		Derivatives with negative fair value		Nominal	Provisions					
			of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount							
	Finland	f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y+ more	2 1 0 34 174 0 773	2 0 0 32 174 516	2 1 0 34 61 421	0 0 0 0 0 0	0 0 0 0 113 155	0 0 0 0 0 196	0 7 0 102 13 144	100 47 0 1,585 135 1,235	0 0 0 0 328 133	0 0 0 0 5,000 1,000	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0	
	France	f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y+ more	107 436 0 950 452 0 3,183	107 215 0 815 433 2,309	107 291 0 233 0 2,631	0 82 0 0 0 0	0 0 0 0 0 423	0 21 0 0 0 130	0 42 0 14 79 156	2,423 2,319 0 207 1,039 1,472	17 10 0 87 46 74	1,241 1,053 0 516 294 482	0 17 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	12	
	Germany	f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y+ more	2,923 3,057 828 2,949 3,319 497 4,406	2,893 2,756 828 2,854 2,970 3,955	2,893 600 0 661 218 2,261	0 0 0 0 0 0	0 0 0 0 0 795	0 0 0 0 0 1,344	0 21 428 132 59 162	2,308 1,406 0 1,287 2,422 162	10 71 0 515 648 754	1,413 3,035 0 5,835 1,100 4,438	41 81 7 5 5 206	291 0 0 0 0 0	0 0 0 0 0 0	81	
	Croatia	f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y+ more	111 0 0 18 0 0 5	151 0 0 18 0 0 5	123 0 0 18 0 0 5	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 145 62 0	0 0 0 867 790 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	46	
	Greece	f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y+ more	2 0 0 0 7 0 26	34 0 0 0 0 0 26	34 0 0 0 7 0 26	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	455 0 0 250 0 0	7,500 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0	
	Hungary	f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y+ more	1 0 0 7 11 0 0	1 0 0 7 6 0 0	1 0 0 7 11 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	24
	Ireland	f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y+ more	10 0 0 0 14 0 295	10 0 0 0 0 0 295	10 0 0 0 14 0 295	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 1,629 0 0	0 0 0 0 0 0	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
	Italy	f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y+ more	152 1,140 0 379 113 0 2,286	152 950 0 229 99 0 1,654	152 840 0 57 108 0 1,888	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 6 0	0 19 0 223 467 0	0 1,000 0 192 2,874 0	0 0 0 0 0 0	0 0 0 4,570 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	562
	Latvia	f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y+ more	0 0 0 0 0 0 1	0 0 0 0 0 0 0	0 0 0 0 0 0 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 0 0	0 0 0 11 0 0	0 0 0 138 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	39

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

Deutsche Bank AG

As of 30/06/2019

		Direct exposures													Risk weighted exposure amount	
(mln EUR)		On balance sheet				Derivatives				Off balance sheet						
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	Derivatives with positive fair value				Derivatives with negative fair value		Off-balance sheet exposures						
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions			
	Japan	69 56 0 535 86 0 2,112	69 56 0 399 86 0 2,112	58 56 0 527 86 0 2,112	0 0 0 0 0 0 0	0 0 0 0 0 0 0	2 0 0 0 0 0 0	0 4 0 0 0 0 18	0 257 7 0 0 0 172	0 4 0 0 0 0 3	0 274 0 163 0 0 255	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	1	
	U.S.	3,223 5,976 462 5,120 9,173 0 12,717	3,105 4,836 462 3,912 7,813 0 10,368	2,848 2,163 242 2,921 3,645 0 8,911	0 0 0 0 0 0 0	0 0 221 2,121 3,645 0 2,484	2 0 0 0 0 0 0	8 569 10 138 3,583 0 462	22 12 0 168 181 0 569	479 2,310 40 7,778 1,621 0 6,540	14 3 0 61 27 0 735	692 2,310 318 2,207 473 0 3,326	0 0 0 106 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	285
	China	46 0 38 105 0 165	46 0 38 105 0 165	45 0 38 105 0 165	0 0 0 0 0 0	0 0 0 0 0 0	1 0 0 0 0 0	0 0 0 0 0 0	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 0	0 0 0 0 0 0	0	
	Switzerland	0 0 100 65 0 85	0 0 99 23 0 85	0 0 99 15 0 85	0 0 0 0 0 0	0 0 46 50 0 0	0 0 0 0 0 0	0 0 16 0 0 0	0 0 137 0 0 113	0 0 4 1 0 0	0 0 82 13 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	6
	Other advanced economies non EEA	53 679 2,860 48 0 373	353 677 2,853 48 0 266	464 557 2,781 48 0 266	0 0 0 0 0 0	0 0 2,781 0 0 0	0 111 79 0 0 143	0 0 0 0 0 0	0 1,127 354 284 0 1,399	3 3 0 18 34	439 906 1,946 327 0 1,073	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	22	
	Other Central and eastern Europe countries non EEA	29 0 37 207 0 286	29 0 37 197 0 153	0 0 37 198 0 209	0 0 0 0 0 0	0 0 46 0 0 13	0 8 0 9 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	173	
	Middle East	3 0 0 93 418 0 583	3 0 0 89 409 0 489	3 0 0 89 23 0 244	0 0 0 0 0 0	0 0 0 88 395 0	0 0 0 0 0 339	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	125
	Latin America and the Caribbean	141 0 793 158 0 1,038	141 0 789 142 0 773	0 0 153 50 0 773	0 0 0 0 0 0	0 0 0 107 0 0	0 12 0 107 0 0	0 0 560 0 0 297	0 0 2 0 0 0	0 0 88 0 0 0	0 0 0 4 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	487
	Total	2,056	1,930	1,083	0	162	958	50	456	2	103	70	0	0	487	

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

Deutsche Bank AG

As of 30/06/2019

Residual Maturity		Country / Region		Direct exposures										Off balance sheet		Risk weighted exposure amount
				On balance sheet				Derivatives				Off-balance sheet exposures				
				Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Derivatives with positive fair value		Derivatives with negative fair value		Nominal	Provisions	
Carrying amount	Notional amount	Carrying amount	Notional amount													
[0 - 3M]		74	74	18	0	0	56	0	0	0	0	0	0	0	0	
[3M - 1Y]		291	284	102	0	45	143	0	0	0	0	0	7	0		
[1Y - 2Y]		4	4	0	0	0	4	0	0	0	0	0	0	0		
[2Y - 3Y]		101	96	3	0	0	96	0	0	0	0	0	0	0		
[3Y - 5Y]		230	223	74	0	0	155	0	0	0	0	0	13	0		
[5Y - 10Y]		53	53	53	0	0	0	0	0	0	0	0	0	0		
[10Y - more]		1,076	977	710	0	0	363	13	220	0	0	0	200	1		
Total		1,830	1,712	960	0	45	819	13	220	0	0	0	220	1	602	
[0 - 3M]		2,301	2,035	705	0	0	542	3	339	0	0	0	0	0		
[3M - 1Y]		2,521	1,804	804	0	1,585	8	0	105	0	0	0	0	0		
[1Y - 2Y]		1	1	1	0	0	0	0	0	0	0	0	0	0		
[2Y - 3Y]		3,200	3,062	2,207	0	897	194	1	56	2	49	23	0	0		
[3Y - 5Y]		5,123	4,306	3,492	0	1,019	612	1	210	0	0	5	0	0		
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	0		
[10Y - more]		10,098	7,515	7,973	0	720	1,395	18	124	2	26	27	0	0		
Total		23,334	18,722	15,196	0	5,023	2,751	16	834	4	75	54	0	2,103		

Notes and definitions:

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

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

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

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

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

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

Regions:

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

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

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

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

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

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

2019 EU-wide Transparency Exercise

Performing and non-performing exposures

Deutsche Bank AG

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

⁽¹⁾ For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

⁽²⁾ Institutions report here collective allowances for incurred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

⁽³⁾ Institutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

⁽⁴⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ("Accumulated impairment, accumulated changes in fair value due to credit risk and provisions") is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

2019 EU-wide Transparency Exercise

Performing and non-performing exposures

Deutsche Bank AG

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

(1) For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

(2) Institutions report here collective allowances for incurred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

(3) Institutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

(4) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ("Accumulated impairment, accumulated changes in fair value due to credit risk and provisions") is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

2019 EU-wide Transparency Exercise

Forborne exposures

Deutsche Bank AG

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

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

⁽²⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

2019 EU-wide Transparency Exercise

Forborne exposures

Deutsche Bank AG

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

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

(2) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.