2018 EU-wide Transparency Exercise

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

2018 EU-wide Transparency Exercise

Capital

Deutsche Bank AG

		(mln EUR, %)	As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
OWN FUNDS Transitional period	**A**	**OWN FUNDS**	**64,016**	**61,712**	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	**COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)**	**50,808**	**47,884**	C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	45,051	45,305	C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	17,207	16,346	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income	696	449	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	0	0	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	861	C 01.00 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-1,306	-1,678	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (l) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-8,394	-8,500	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-3,004	-2,865	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-502	-191	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-1,125	-1,043	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010)+ C 01.00 (r472,c010)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point k) (iii) and 379(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (v) and 155(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institiution does not have a significant investment	0	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institiution has a significant investment	0	0	C 01.00 (r500,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	C 01.00 (r510,c010)	Article 48 of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-322	-801	C 01.00 (r529,c010)	-
	A.1.21	Transitional adjustments	2,508	0	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	33	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	2,474	0	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	**6,823**	**7,568**	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	4,649	4,596	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010)	
	A.2.4	Additional Tier 1 transitional adjustments	2,174	2,973	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	**TIER 1 CAPITAL (net of deductions and after transitional adjustments)**	**57,631**	**55,452**	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	**TIER 2 CAPITAL (net of deductions and after transitional adjustments)**	**6,384**	**6,260**	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	6,405	6,260	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2	Other Tier 2 Capital components and deductions	0	0	C 01.00 (r910,c010) + C 01.00 (r920,c010) + C 01.00 (r930,c010) + C 01.00 (r940,c010) + C 01.00 (r950,c010) + C 01.00 (r970,c010) + C 01.00 (r974,c010) + C 01.00 (r978,c010)	
	A.4.3	Tier 2 transitional adjustments	-21	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS REQUIREMENTS	**B**	**TOTAL RISK EXPOSURE AMOUNT**	343,316	348,319	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	-896	0	C 05.01 (r010;c040)	
CAPITAL RATIOS (%) Transitional period	**C.1**	**COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)**	**14.80%**	**13.75%**	**CA3 {1}**	**-**
	C.2	**TIER 1 CAPITAL RATIO (transitional period)**	**16.79%**	**15.92%**	**CA3 {3}**	-
	C.3	**TOTAL CAPITAL RATIO (transitional period)**	**18.65%**	**17.72%**	**CA3 {5}**	-
CET1 Capital Fully loaded	**D**	**COMMON EQUITY TIER 1 CAPITAL (fully loaded)**	**48,300**	**47,884**	**[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13-A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3,0),0)]**	**-**
CET1 RATIO (%) Fully loaded[1]	**E**	**COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)**	**14.03%**	**13.75%**	**[D.1]/[B-B.1]**	**-**
Memo items	**F**	**Adjustments to CET1 due to IFRS 9 transitional arrangements**		0	C 05.01 (r440,c010)	
	F	**Adjustments to AT1 due to IFRS 9 transitional arrangements**		0	C 05.01 (r440,c020)	
	F	**Adjustments to T2 due to IFRS 9 transitional arrangements**		0	C 05.01 (r440,c030)	
	F	**Adjustments included in RWAs due to IFRS 9 transitional arrangements**		0	C 05.01 (r440,c040)	

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

2018 EU-wide Transparency Exercise

Leverage ratio

Deutsche Bank AG

(mln EUR, %)		As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
A.1	**Tier 1 capital - transitional definition**	57,631	55,452	C 47.00 (r320,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
A.2	**Tier 1 capital - fully phased-in definition**	52,921	52,479	C 47.00 (r310,c010)	
B.1	**Total leverage ratio exposures - using a transitional definition of Tier 1 capital**	1,395,756	1,324,163	C 47.00 (r300,c010)	
B.2	**Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital**	1,394,886	1,324,163	C 47.00 (r290,c010)	
C.1	**Leverage ratio - using a transitional definition of Tier 1 capital**	4.1%	4.2%	C 47.00 (r340,c010)	
C.2	**Leverage ratio - using a fully phased-in definition of Tier 1 capital**	3.8%	4.0%	C 47.00 (r330,c010)	

2018 EU-wide Transparency Exercise

Risk exposure amounts

Deutsche Bank AG

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

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

2018 EU-wide Transparency Exercise

P&L

Deutsche Bank AG

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

(1) Information available only as of end of the year

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

2018 EU-wide Transparency Exercise

Market Risk

Deutsche Bank AG

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

2018 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

Deutsche Bank AG

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
	(mln EUR, %)	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
Consolidated data	**Central governments or central banks**	160.003	159.069	27		132.298	131.432	0	
	Regional governments or local authorities	12.324	12.033	35		10.895	10.601	44	
	Public sector entities	7.208	7.211	175		6.708	6.690	87	
	Multilateral Development Banks	5.456	5.453	0		4.855	4.868	0	
	International Organisations	2.145	2.144	0		1.673	1.672	0	
	Institutions	20.721	20.964	668		15.754	15.872	497	
	Corporates	20.791	13.322	12.748		18.990	12.552	12.530	
	of which: SME	858	553	479		918	536	510	
	Retail	5.599	3.887	2.880		5.297	3.539	2.629	
	of which: SME	329	177	98		267	144	83	
	Secured by mortgages on immovable property	3,300	3,267	1,207		3,510	3,460	1,296	
	of which: SME	328	328	142		299	297	131	
	Exposures in default	1,956	1,028	1,377	854	1,361	926	1,270	418
	Items associated with particularly high risk	418	246	357		366	203	305	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	556	556	563		195	195	195	
	Securitisation	1,794	1,794	966		1,699	1,699	824	
	Other exposures	1,863	1,863	1,032		2,331	2,331	1,914	
	Standardised Total	**244,133**	**232,837**	**22,038**	**1,081**	**205,932**	**196,041**	**21,590**	**703**

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

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
	(mln EUR, %)	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]
GERMANY	**Central governments or central banks**	121.327	121.296	25		100.319	100.339	0	
	Regional governments or local authorities	11.893	11.592	1		10.460	10.159	4	
	Public sector entities	6.581	6.562	44		6.521	6.504	39	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2,029	2,028	25		3,986	3,961	177	
	Corporates	7,821	6,421	5,851		6,498	5,628	5,635	
	of which: SME	111	97	85		137	107	99	
	Retail	1,425	1,348	1,001		1,593	1,471	1,093	
	of which: SME	57	52	30		63	57	33	
	Secured by mortgages on immovable property	229	228	93		249	248	105	
	of which: SME	34	33	15		40	39	18	
	Exposures in default	842	299	412	495	343	278	383	59
	Items associated with particularly high risk	1	8	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	60	60	60		7	7	7	
	Securitisation								
	Other exposures	870	870	40		426	426	9	
	Standardised Total[2]				**518**				**104**

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

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

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
	(mln EUR, %)	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]
UNITED STATES	**Central governments or central banks**	168	168	0		2	2	0	
	Regional governments or local authorities	139	150	30		185	196	39	
	Public sector entities	464	487	97		144	142	28	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	7.399	7.394	192		5.883	5.882	149	
	Corporates	4.743	2.815	2.686		3.452	2.779	2.825	
	of which: SME	0	0	0		1	1	1	
	Retail	3	3	2		2	2	1	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	17	17	7		106	106	49	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	4	3	5	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	288	288	296		186	186	186	
	Securitisation								
	Other exposures	0	0	0		27	27	27	
	Standardised Total[2]				**5**				**5**

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

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

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
	(mln EUR, %)	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]
UNITED KINGDOM	**Central governments or central banks**	10.941	10.941	0		11.118	11.118	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	128	128	0		5	5	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	6,218	6,350	132		2,953	3,065	64	
	Corporates	246	209	207		252	228	223	
	of which: SME	1	1	0		4	3	2	
	Retail	110	109	82		3	2	2	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	4	4	1		4	4	1	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	15	10	13	5	12	7	10	5
	Items associated with particularly high risk	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	68	68	68		3	3	3	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total[2]				**5**				**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 securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

2018 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

Deutsche Bank AG

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
	(mln EUR, %)	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]
ITALY	**Central governments or central banks**	6.537	5.637	0		4.258	3.356	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	8	7	4		8	7	4	
	Corporates	738	385	380		603	321	319	
	of which: SME	135	68	63		216	72	71	
	Retail	1.784	641	478		1.688	532	398	
	of which: SME	53	14	8		33	4	2	
	Secured by mortgages on immovable property	390	389	138		425	416	150	
	of which: SME	12	12	4		5	5	1	
	Exposures in default	336	151	184	183	301	110	140	187
	Items associated with particularly high risk	338	172	258		304	150	225	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	35	35	35		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total[2]				**347**				**362**

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

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

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
	(mln EUR, %)	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]
SPAIN	**Central governments or central banks**	1.947	1.947	0		1.934	1.933	0	
	Regional governments or local authorities	275	274	0		249	246	0	
	Public sector entities	34	34	34		39	39	19	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	5	4	1		1	1	0	
	Corporates	283	116	117		257	62	62	
	of which: SME	0	0	0		4	4	4	
	Retail	65	52	39		88	76	57	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	201	201	70		178	178	62	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	9	9	10	0	3	2	3	1
	Items associated with particularly high risk	5	5	7		10	7	10	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	7	7	7		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total[2]				**2**				**9**

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

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

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
	(mln EUR, %)	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]
LUXEMBOURG	**Central governments or central banks**	7,360	7,360	0		7,598	7,597	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	21	21	4		9	9	2	
	Corporates	1,357	340	342		1,168	192	213	
	of which: SME	0	0	0		0	0	0	
	Retail	200	45	34		225	68	51	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	1.015	982	344		1.043	1.006	352	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	5	4	5	0	5	4	4	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	1	1	1		0	0	0	
	Securitisation								
	Other exposures	992	992	992		1,878	1,878	1,878	
	Standardised Total[2]				**4**				**3**

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

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

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
	(mln EUR, %)	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]
NETHERLANDS	**Central governments or central banks**	2.127	2.126	0		1.493	1.508	0	
	Regional governments or local authorities	16	16	3		0	1	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	4	3	1		0	0	0	
	Corporates	898	567	547		927	639	623	
	of which: SME	602	381	325		543	338	325	
	Retail	252	137	80		190	97	59	
	of which: SME	220	111	60		171	83	48	
	Secured by mortgages on immovable property	312	312	138		282	280	125	
	of which: SME	281	282	123		254	253	112	
	Exposures in default	266	117	136	126	179	61	69	113
	Items associated with particularly high risk	11	8	12		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total[2]				**133**				**122**

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

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

2018 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

Deutsche Bank AG

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
	(mln EUR, %)	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]
SWITZERLAND	**Central governments or central banks**	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	38	38	8		4	5	1	
	Corporates	102	48	47		48	32	32	
	of which: SME	0	0	0		0	0	0	
	Retail	8	6	4		9	7	5	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	6	6	2		27	27	12	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1	0	0	1	4	3	4	1
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	32	32	32		0	0	0	
	Securitisation								
	Other exposures	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 31/12/2017				As of 30/06/2018			
	(mln EUR, %)	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]
INDIA	**Central governments or central banks**	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1,111	1,111	24		408	405	8	
	Corporates	330	151	221		389	150	150	
	of which: SME	1	0	0		1	0	0	
	Retail	924	769	577		839	674	506	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	957	957	350		1,051	1,049	387	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	54	46	57	8	56	43	56	12
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	7	7	7		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total[2]				**9**				**21**

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

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

		Standardised Approach							
		As of 31/12/2017				As of 30/06/2018			
	(mln EUR, %)	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]
FRANCE	**Central governments or central banks**	2,658	2,658	0		1,477	1,477	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	476	476	0		166	165	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	957	956	19		896	895	18	
	Corporates	79	67	66		212	90	24	
	of which: SME	0	0	0		0	0	0	
	Retail	3	1	1		4	2	1	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	10	10	3		9	9	3	
	of which: SME	1	1	0		1	1	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	1	1	1		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total[2]				**0**				**0**

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

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

2018 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Deutsche Bank AG

		IRB Approach											
		As of 31/12/2017						As of 30/06/2018					
		Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
	(mln EUR, %)		Of which: defaulted(2)			Of which: defaulted			Of which: defaulted			Of which: defaulted	
Consolidated data	**Central banks and central governments**	127.210	145	133.710	15.403	16	29	131.585	142	136.805	15.988	16	29
	Institutions	57.097	225	58.219	12.986	55	138	63.950	284	65.378	11.133	28	170
	Corporates	534.687	8.522	365.016	100.962	1.972	2.661	536.499	10.285	354.112	102.764	2.099	3.742
	Corporates - Of Which: Specialised Lending	34,695	2,597	31,857	9,649	715	530	36,172	2,711	32,662	9,993	660	1,135
	Corporates - Of Which: SME	19,911	551	14,060	6,161	171	261	23,268	612	15,004	6,457	186	265
	Retail	221,147	3,964	211,843	42,223	724	1,930	227,554	4,268	214,634	43,614	721	2,768
	Retail - Secured on real estate property	166,617	1,828	165,070	24,830	271	577	168,109	1,780	166,282	25,622	239	764
	Retail - Secured on real estate property - Of Which: SME	9,875	110	9,538	1,129	16	25	9,904	100	9,573	1,111	16	48
	Retail - Secured on real estate property - Of Which: non-	156,742	1,718	155,533	23,702	255	553	158,205	1,679	156,709	24,511	223	717
	Retail - Qualifying Revolving	17,344	59	12,489	1,193	39	44	17,114	64	12,330	1,140	43	71
	Retail - Other Retail	37,185	2,077	34,285	16,200	414	1,309	42,331	2,423	36,021	16,852	439	1,933
	Retail - Other Retail - Of Which: SME	7.316	222	5.451	2.096	52	127	9.830	275	5.977	2.037	73	225
	Retail - Other Retail - Of Which: non-SME	29.869	1.855	28.833	14.104	362	1.181	32.502	2.149	30.045	14.815	366	1.708
	Equity	2.253	0	2.252	6.842	0		2.726	0	2.726	8.315	0	
	Securitisation	62.752		61.005	9.204		48	59.994		59.994	6.718		46
	Other non credit-obligation assets				4.063						4.511		
	IRB Total				**191,684**						**193,044**		

(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) For corporate – specialised lending, original values reported in December 2017 at consolidated level include all specialised lending exposures, while the corresponding "of which defaulted" exclude those subject to the slotting criteria approach.

		IRB Approach											
		As of 31/12/2017						As of 30/06/2018					
		Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
	(mln EUR, %)		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
GERMANY	**Central banks and central governments**	3.846	0	6.248	9.615	0	0	4.103	0	6.449	10.203	0	0
	Institutions	4.095	0	4.007	1.958	0	0	4.589	0	4.501	1.001	0	0
	Corporates	80.535	1.372	48.315	19.039	228	798	85.918	1.446	49.335	20.402	270	703
	Corporates - Of Which: Specialised Lending	3.698	636	3.487	2.328	134	294	3.573	671	3.329	2.211	117	246
	Corporates - Of Which: SME	10.495	103	7.347	2.517	7	60	13.176	99	7.889	2.664	11	63
	Retail	184.051	2.003	176.319	32.018	215	952	189.879	1.997	178.960	32.905	218	1.286
	Retail - Secured on real estate property	143.861	1.202	142.590	21.895	106	377	145.705	1.146	144.162	22.384	102	443
	Retail - Secured on real estate property - Of Which: SME	9.403	59	9.131	1.028	7	8	9.291	52	9.015	980	6	25
	Retail - Secured on real estate property - Of Which: non-	134,458	1,143	133,460	20,867	99	370	136,414	1,094	135,147	21,404	96	418
	Retail - Qualifying Revolving	17.141	57	12.341	1.164	37	43	16.903	62	12.177	1.106	42	69
	Retail - Other Retail	23.048	744	21.387	8.958	72	532	27.272	789	22.621	9.415	75	774
	Retail - Other Retail - Of Which: SME	3.434	35	2.619	496	4	14	5.546	39	2.832	504	4	26
	Retail - Other Retail - Of Which: non-SME	19,614	709	18,768	8,463	68	517	21,725	750	19,788	8,911	71	748
	Equity	656	0	655	2,217	0	0	746	0	746	2,469	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												

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

		IRB Approach											
		As of 31/12/2017						As of 30/06/2018					
		Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
	(mln EUR, %)		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
UNITED STATES	**Central banks and central governments**	91.458	0	92.183	466	0	0	98.727	0	99.556	312	0	0
	Institutions	11.655	0	12.300	1.873	0	1	13.705	0	14.505	1.920	0	2
	Corporates	180.337	1.354	131.590	25.032	387	199	180.140	1.279	124.725	26.375	299	140
	Corporates - Of Which: Specialised Lending	14.955	169	13.756	2.625	6	41	15.641	230	14.366	3.176	4	32
	Corporates - Of Which: SME	1.467	97	1.079	388	74	43	1.347	70	944	263	73	1
	Retail	109	2	795	73	0	1	112	2	338	46	1	1
	Retail - Secured on real estate property	72	1	72	23	0	1	70	1	70	17	0	0
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: non-	71	1	71	23	0	1	69	1	69	17	0	0
	Retail - Qualifying Revolving	8	0	6	0	0	0	8	0	6	0	0	0
	Retail - Other Retail	28	0	717	50	0	0	34	2	263	29	1	0
	Retail - Other Retail - Of Which: SME	21	0	6	1	0	0	29	1	9	3	1	0
	Retail - Other Retail - Of Which: non-SME	7	0	711	49	0	0	5	1	254	26	0	0
	Equity	429	0	429	1,358	0	0	665	0	665	2,198	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												

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

		IRB Approach											
		As of 31/12/2017						As of 30/06/2018					
		Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
	(mln EUR, %)		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
UNITED KINGDOM	**Central banks and central governments**	0	0	394	0	0	0	0	0	404	0	0	0
	Institutions	4.791	1	7.788	1.085	0	0	6.934	150	9.761	1.145	2	0
	Corporates	29.612	641	25.275	5.234	65	241	25.512	469	21.088	4.500	66	269
	Corporates - Of Which: Specialised Lending	1.148	56	1.074	321	6	8	1.189	50	1.056	457	0	22
	Corporates - Of Which: SME	146	40	80	15	4	14	126	63	71	25	24	0
	Retail	586	363	575	83	48	63	638	413	618	90	53	104
	Retail - Secured on real estate property	167	5	166	29	2	1	162	6	161	30	2	3
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: non-	166	5	165	29	2	1	162	6	160	30	2	3
	Retail - Qualifying Revolving	7	0	5	0	0	0	6	0	4	0	0	0
	Retail - Other Retail	413	358	404	53	45	62	470	407	452	60	51	101
	Retail - Other Retail - Of Which: SME	9	0	5	1	0	0	17	0	4	1	0	0
	Retail - Other Retail - Of Which: non-SME	403	358	399	52	45	62	453	407	448	59	51	101
	Equity	122	0	122	440	0	0	174	0	174	638	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												

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

2018 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Deutsche Bank AG

		IRB Approach													
		As of 31/12/2017						As of 30/06/2018					
		Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
	(mln EUR, %)		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
ITALY	**Central banks and central governments**	495	0	999	465	0	0	487	0	1.060	604	0	0
	Institutions	749	11	700	212	6	0	661	1	660	215	0	0
	Corporates	15.608	552	6.955	3.932	156	305	15.772	1.226	7.187	3.821	170	329
	Corporates - Of Which: Specialised Lending	763	155	761	340	106	2	883	122	882	277	51	2
	Corporates - Of Which: SME	2.788	77	1.749	1.139	12	61	2.921	98	1.769	1.082	13	72
	Retail	16.502	1.042	15.409	6.058	358	630	16.778	1.094	15.819	6.515	328	919
	Retail - Secured on real estate property	8.221	316	8.094	1.081	118	103	8.105	306	7.991	1.150	89	161
	Retail - Secured on real estate property - Of Which: SME	146	26	107	29	6	8	181	26	151	31	7	13
	Retail - Secured on real estate property - Of Which: non-	8,074	290	7,987	1,052	112	95	7,924	280	7,840	1,119	82	148
	Retail - Qualifying Revolving	74	2	51	19	1	0	82	2	58	24	1	1
	Retail - Other Retail	8,207	725	7,263	4,958	239	526	8,591	786	7,770	5,341	238	757
	Retail - Other Retail - Of Which: SME	1,574	106	1,202	658	33	63	1,616	113	1,264	513	38	101
	Retail - Other Retail - Of Which: non-SME	6,633	618	6,062	4,300	206	464	6,975	673	6,506	4,828	201	656
	Equity	9	0	9	30	0	0	57	0	57	213	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												

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

		IRB Approach											
		As of 31/12/2017						As of 30/06/2018					
		Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
	(mln EUR, %)		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
SPAIN	**Central banks and central governments**	235	6	235	112	1	3	629	6	629	196	9	3
	Institutions	1,087	0	968	313	0	0	1,442	43	1,342	367	5	43
	Corporates	9,060	539	5,628	4,089	219	145	12,919	1,396	8,328	5,321	377	837
	Corporates - Of Which: Specialised Lending	798	180	777	252	52	2	808	385	788	317	166	113
	Corporates - Of Which: SME	1,153	70	831	861	44	25	1,116	53	793	733	32	32
	Retail	10,660	347	9,845	2,390	41	140	10,946	546	10,115	2,551	43	340
	Retail - Secured on real estate property	7,253	196	7,137	822	8	49	7,206	209	7,069	1,070	3	106
	Retail - Secured on real estate property - Of Which: SME	141	24	126	32	3	9	109	22	98	30	3	9
	Retail - Secured on real estate property - Of Which: non-	7,112	171	7,011	790	5	40	7,097	188	6,971	1,041	0	96
	Retail - Qualifying Revolving	8	0	6	1	0	0	7	0	5	1	0	0
	Retail - Other Retail	3.399	152	2.703	1.568	33	91	3.733	337	3.041	1.480	40	234
	Retail - Other Retail - Of Which: SME	1.922	62	1.389	839	9	37	1.902	74	1.372	747	5	69
	Retail - Other Retail - Of Which: non-SME	1.477	89	1.314	729	24	54	1.831	263	1.668	733	35	165
	Equity	4	0	4	8	0	0	7	0	7	16	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												

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

		IRB Approach											
		As of 31/12/2017						As of 30/06/2018					
		Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
	(mln EUR, %)		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
LUXEMBOURG	**Central banks and central governments**	0	0	7	0	0	0	0	0	4	0	0	0
	Institutions	1.142	0	1.093	67	0	0	969	0	920	91	0	0
	Corporates	16.148	110	13.941	2.342	39	37	14.465	26	10.700	2.945	33	20
	Corporates - Of Which: Specialised Lending	1.756	35	1.676	475	0	4	1.949	0	1.825	410	0	3
	Corporates - Of Which: SME	20	0	32	21	0	0	21	0	28	19	0	0
	Retail	44	1	43	7	0	0	46	0	44	7	0	0
	Retail - Secured on real estate property	40	0	40	6	0	0	41	0	40	6	0	0
	Retail - Secured on real estate property - Of Which: SME	15	0	15	1	0	0	14	0	14	1	0	0
	Retail - Secured on real estate property - Of Which: non-	25	0	25	5	0	0	27	0	26	5	0	0
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	3	0	2	1	0	0	4	0	3	1	0	0
	Retail - Other Retail - Of Which: SME	1	0	0	0	0	0	1	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	2	0	2	1	0	0	3	0	3	1	0	0
	Equity	67	0	67	227	0	0	115	0	115	267	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												

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

		IRB Approach											
		As of 31/12/2017						As of 30/06/2018					
		Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
	(mln EUR, %)		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
NETHERLANDS	**Central banks and central governments**	40	0	130	4	0	0	39	0	121	4	0	0
	Institutions	1.314	0	1.220	297	0	0	1.119	0	1.079	261	0	0
	Corporates	19.949	685	14.181	5.054	78	167	20.192	510	14.002	4.936	76	132
	Corporates - Of Which: Specialised Lending	1.164	87	1.105	269	0	16	1.039	0	982	302	0	3
	Corporates - Of Which: SME	641	98	517	191	16	32	591	77	476	192	3	33
	Retail	169	1	141	21	0	0	184	1	154	20	0	1
	Retail - Secured on real estate property	92	0	91	15	0	0	94	1	92	15	0	0
	Retail - Secured on real estate property - Of Which: SME	3	0	3	0	0	0	3	0	3	0	0	0
	Retail - Secured on real estate property - Of Which: non-	88	0	88	15	0	0	91	1	89	15	0	0
	Retail - Qualifying Revolving	6	0	4	0	0	0	6	0	4	0	0	0
	Retail - Other Retail	71	0	46	5	0	0	84	0	57	5	0	0
	Retail - Other Retail - Of Which: SME	10	0	6	1	0	0	23	0	8	2	0	0
	Retail - Other Retail - Of Which: non-SME	60	0	39	4	0	0	61	0	49	3	0	0
	Equity	1	0	1	3	0	0	1	0	1	3	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												

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

2018 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Deutsche Bank AG

		IRB Approach											
		As of 31/12/2017						As of 30/06/2018					
		Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
	(mln EUR, %)		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
SWITZERLAND	**Central banks and central governments**	3.504	0	3.509	22	0	0	2.916	0	2.909	16	0	0
	Institutions	4.132	0	4.095	406	0	0	3.420	0	3.347	309	0	0
	Corporates	14.826	369	10.644	2.068	5	30	15.102	717	10.322	1.924	8	27
	Corporates - Of Which: Specialised Lending	87	2	81	36	1	2	77	0	73	31	0	1
	Corporates - Of Which: SME	276	0	152	41	0	0	262	0	136	53	0	0
	Retail	269	6	246	37	1	2	268	5	244	40	1	3
	Retail - Secured on real estate property	192	5	190	29	1	1	195	4	193	32	1	2
	Retail - Secured on real estate property - Of Which: SME	6	0	6	0	0	0	4	0	4	0	0	0
	Retail - Secured on real estate property - Of Which: non-	187	5	184	29	1	1	191	4	189	31	1	2
	Retail - Qualifying Revolving	21	0	16	1	0	0	21	0	15	1	0	0
	Retail - Other Retail	56	1	41	7	0	1	53	1	36	7	0	1
	Retail - Other Retail - Of Which: SME	7	0	5	1	0	0	9	0	5	1	0	0
	Retail - Other Retail - Of Which: non-SME	49	1	36	6	0	1	43	1	32	6	0	1
	Equity	24	0	24	54	0	0	59	0	59	116	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												

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

		IRB Approach											
		As of 31/12/2017						As of 30/06/2018					
		Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
	(mln EUR, %)		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
INDIA	**Central banks and central governments**	2.350	0	2.402	1.394	0	0	2.372	0	2.433	1.469	0	2
	Institutions	2.400	0	2.114	1.174	0	2	1.946	0	1.617	641	0	0
	Corporates	11.968	291	5.926	2.557	112	120	11.131	392	5.659	2.317	99	130
	Corporates - Of Which: Specialised Lending	323	0	322	165	0	1	280	110	279	70	33	0
	Corporates - Of Which: SME	68	12	61	67	6	0	105	54	78	60	6	24
	Retail	19	0	18	7	0	0	25	0	22	8	0	0
	Retail - Secured on real estate property	2	0	2	0	0	0	3	0	3	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-	2	0	2	0	0	0	3	0	3	0	0	0
	Retail - Qualifying Revolving	2	0	1	0	0	0	2	0	1	0	0	0
	Retail - Other Retail	15	0	14	6	0	0	20	0	18	8	0	0
	Retail - Other Retail - Of Which: SME	2	0	1	0	0	0	3	0	1	0	0	0
	Retail - Other Retail - Of Which: non-SME	13	0	13	6	0	0	17	0	17	7	0	0
	Equity	4	0	4	15	0	0	39	0	39	145	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												

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

		IRB Approach											
		As of 31/12/2017						As of 30/06/2018					
		Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions	Original Exposure[1]		Exposure Value[1]	Risk exposure amount		Value adjustments and provisions
	(mln EUR, %)		Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
FRANCE	**Central banks and central governments**	45	0	860	10	0	0	37	0	850	8	0	0
	Institutions	2,762	0	2,755	691	0	0	4,256	0	4,270	692	0	0
	Corporates	12,772	1	6,130	2,201	0	6	9,815	12	5,019	1,960	1	9
	Corporates - Of Which: Specialised Lending	924	0	876	197	0	1	1,051	0	1,008	238	0	1
	Corporates - Of Which: SME	119	0	48	46	0	1	111	0	36	19	0	1
	Retail	190	6	164	25	0	4	224	5	188	25	0	3
	Retail - Secured on real estate property	69	2	68	12	0	1	71	2	71	11	0	1
	Retail - Secured on real estate property - Of Which: SME	3	0	3	0	0	0	3	0	3	0	0	0
	Retail - Secured on real estate property - Of Which: non-	66	2	65	12	0	1	69	2	68	11	0	1
	Retail - Qualifying Revolving	14	0	10	1	0	0	14	0	11	1	0	0
	Retail - Other Retail	107	4	86	12	0	3	139	3	106	14	0	3
	Retail - Other Retail - Of Which: SME	18	0	6	1	0	0	33	0	9	2	0	0
	Retail - Other Retail - Of Which: non-SME	90	4	80	11	0	3	106	3	97	12	0	3
	Equity	3	0	3	9	0	0	4	0	4	12	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												

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

2018 EU-wide Transparency Exercise

Sovereign Exposure

Deutsche Bank AG

(mln EUR)	As of 31/12/2017																	
Country / Region	Financial assets: Carrying Amount			Memo: breakdown by accounting portfolio														
		of which: loans and advances	of which: debt securities	Held for trading[1]	of which: Loans and advances	of which: Debt securities	Designated at fair value through profit or loss[2]	of which: Loans and advances	of which: Debt securities	Available-for-sale[3]	of which: Loans and advances	of which: Debt securities	Loans and Receivables[4]	of which: Loans and advances	of which: Debt securities	Held-to-maturity investments	of which: Loans and advances	of which: Debt securities
TOTAL - ALL COUNTRIES	**112,137.7**	19,065.6	93,072.2	**55,439.8**	612.1	54,827.7	**11,698.7**	4,350.4	7,348.4	**27,366.4**	0.0	27,366.4	**15,541.3**	14,103.1	1,438.2	**2,091.6**	0.0	2,091.6
Austria	**2,248.4**	34.9	2,213.4															
Belgium	**1,657.1**	0.0	1,657.1															
Bulgaria	**3.4**	0.0	3.4															
Croatia	**177.3**	149.9	27.4															
Cyprus	**4.0**	0.0	4.0															
Czech Republic	**2.7**	0.0	2.7															
Denmark	**9.8**	0.0	9.8															
Estonia	**0.0**	0.0	0.0															
Finland	**1,113.9**	154.5	959.4															
France	**4,855.0**	615.4	4,239.6															
Germany	**18,323.7**	8,190.7	10,133.0															
Greece	**5.9**	0.0	5.9															
Hungary	**132.9**	0.0	132.9															
Ireland	**815.4**	0.0	815.4															
Italy	**3,096.2**	35.1	3,061.1															
Latvia	**2.1**	0.0	2.1															
Lithuania	**19.9**	11.3	8.6															
Luxembourg	**1,451.9**	0.0	1,451.9															
Malta	**0.0**	0.0	0.0															
Netherlands	**2,649.8**	53.1	2,596.7															
Poland	**1,597.6**	9.7	1,587.9															
Portugal	**120.6**	64.6	56.0															
Romania	**121.4**	0.0	121.4															
Slovakia	**15.2**	0.0	15.2															
Slovenia	**86.9**	32.1	54.9															
Spain	**2,574.9**	408.9	2,166.0															
Sweden	**346.9**	0.0	346.9															
United Kingdom	**9,862.1**	93.8	9,768.3															
Iceland	**0.2**	0.0	0.2															
Liechtenstein	**0.0**	0.0	0.0															
Norway	**4.0**	0.0	4.0															
Switzerland	**270.5**	9.5	261.0															
Australia	**2,333.2**	18.7	2,314.5															
Canada	**1,664.2**	1,543.5	120.6															
China	**2,193.9**	2,098.6	95.2															
Hong Kong	**0.7**	0.0	0.7															
Japan	**3,368.1**	8.5	3,359.6															
U.S.	**29,097.8**	1,284.1	27,813.7															
Other advanced economies non EEA	**1,623.5**	12.4	1,611.1															
Other Central and eastern Europe countries non EEA	**316.6**	207.0	109.7															
Middle East	**734.9**	720.6	14.3															
Latin America and the Caribbean	**2,383.4**	1,320.4	1,063.0															
Africa	**1,243.8**	973.2	270.6															
Others	**15,608.0**	1,015.1	14,592.9															

Note:

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

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

Regions:

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

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

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

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, 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.

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

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

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

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

2018 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Deutsche Bank AG

(mln EUR)

		As of 30/06/2018												
		Direct exposures												Risk weighted exposure amount
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [	Austria	456	456	449	0	0	8	248	3.609	169	1.171	0	0	
[3M - 1Y [		55	55	0	0	52	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		121	121	0	0	121	0	0	0	0	0	0	0	
[3Y - 5Y [		75	75	0	0	75	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**707**	**707**	**449**	**0**	**248**	**8**	**248**	**3,609**	**169**	**1,171**	**0**	**0**	**13**
[0 - 3M [	Belgium	528	528	528	0	0	0	185	579	4	186	0	0	
[3M - 1Y [		101	101	0	0	0	101	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		22	22	0	0	22	0	0	0	0	0	0	0	
[3Y - 5Y [		348	348	0	0	286	62	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		141	141	0	0	141	0	0	0	0	0	0	0	
Total		**1,140**	**1,140**	**528**	**0**	**449**	**163**	**185**	**579**	**4**	**186**	**0**	**0**	**43**
[0 - 3M [	Bulgaria	4	4	4	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**4**	**4**	**4**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Cyprus	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Czech Republic	0	0	0	0	0	0	21	1.115	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**21**	**1,115**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Denmark	4	4	4	0	0	0	17	170	64	526	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**4**	**4**	**4**	**0**	**0**	**0**	**17**	**170**	**64**	**526**	**0**	**0**	**1**
[0 - 3M [	Estonia													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														

2018 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Deutsche Bank AG

		As of 30/06/2018												
		Direct exposures												Risk weighted exposure amount
	(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	
[0 - 3M [	Finland	192	192	60	0	0	132	283	3.964	418	7.971	0	0	
[3M - 1Y [		21	21	0	0	21	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		51	51	0	0	51	0	0	0	0	0	0	0	
[3Y - 5Y [		52	52	0	0	52	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		265	265	0	0	265	0	0	0	0	0	0	0	
Total		**581**	**581**	**60**	**0**	**389**	**132**	**283**	**3,964**	**418**	**7,971**	**0**	**0**	**0**
[0 - 3M [	France	1,653	1,653	1,422	0	0	177	298	4.319	353	6.451	0	0	
[3M - 1Y [		128	128	0	0	101	27	0	0	0	0	2	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		985	985	0	0	803	66	0	0	0	0	0	0	
[3Y - 5Y [		279	279	0	0	259	20	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		124	124	0	0	124	0	0	0	0	0	0	0	
Total		**3,168**	**3,168**	**1,422**	**0**	**1,287**	**289**	**298**	**4,319**	**353**	**6,451**	**2**	**0**	**74**
[0 - 3M [	Germany	5,928	5,928	3,222	0	147	2,559	4.349	21.858	1.544	19.738	181	0	
[3M - 1Y [		1,820	1,820	0	0	933	887	0	0	0	0	194	0	
[1Y - 2Y [		851	851	0	0	220	430	0	0	0	0	0	0	
[2Y - 3Y [		2,189	2,189	0	0	893	1,296	0	0	0	0	15	0	
[3Y - 5Y [		2,716	2,712	0	0	766	1,847	0	0	0	0	1	0	
[5Y - 10Y [		1,230	1,230	0	0	397	833	0	0	0	15	6	0	
[10Y - more		1,883	1,883	0	0	820	1,046	0	12	0	5	30	0	
Total		**16,617**	**16,613**	**3,222**	**0**	**4,176**	**8,898**	**4,349**	**21,870**	**1,545**	**19,758**	**426**	**0**	**81**
[0 - 3M [	Croatia	187	187	187	0	0	0	7	343	106	1.275	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		8	8	0	0	0	8	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**195**	**195**	**187**	**0**	**0**	**8**	**7**	**343**	**106**	**1,275**	**0**	**0**	**60**
[0 - 3M [	Greece	56	56	56	0	0	0	46	1.000	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**56**	**56**	**56**	**0**	**0**	**0**	**46**	**1,000**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Hungary	121	121	118	0	0	3	17	483	274	1.819	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**121**	**121**	**118**	**0**	**0**	**3**	**17**	**483**	**274**	**1,819**	**0**	**0**	**23**
[0 - 3M [	Ireland	123	123	123	0	0	0	119	2.386	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**123**	**123**	**123**	**0**	**0**	**0**	**119**	**2,386**	**0**	**0**	**0**	**0**	**0**

2018 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Deutsche Bank AG

(mln EUR)

		As of 30/06/2018												
		Direct exposures												
		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		Risk weighted exposure amount
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [	Italy	1,715	1,715	1,695	0	0	19	1.603	9.359	540	7.600	0	0	
[3M - 1Y [		1,025	1,025	0	0	1,024	1	0	0	0	0	10	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		199	199	0	0	199	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		333	333	0	0	332	1	0	0	0	0	0	0	
Total		**3,272**	**3,272**	**1,695**	**0**	**1,555**	**21**	**1,603**	**9,359**	**540**	**7,600**	**10**	**0**	**258**
[0 - 3M [	Latvia	2	2	2	0	0	0	156	363	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**2**	**2**	**2**	**0**	**0**	**0**	**156**	**363**	**0**	**0**	**0**	**0**	**62**
[0 - 3M [	Lithuania	16	16	5	0	0	11	0	0	44	600	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**16**	**16**	**5**	**0**	**0**	**11**	**0**	**0**	**44**	**600**	**0**	**0**	**4**
[0 - 3M [	Luxembourg	283	283	283	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		110	110	0	0	110	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		151	151	0	0	151	0	0	0	0	0	0	0	
Total		**544**	**544**	**283**	**0**	**261**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Malta	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		4	4	0	0	0	4	0	0	0	0	0	0	
Total		**4**	**4**	**0**	**0**	**0**	**4**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Netherlands	617	617	515	0	100	2	70	391	1.430	7.595	0	0	
[3M - 1Y [		116	116	0	0	101	15	0	0	0	0	16	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		226	226	0	0	206	19	0	0	0	0	0	0	
[3Y - 5Y [		129	129	0	0	112	16	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		823	823	0	0	823	0	0	0	0	0	0	0	
Total		**1,910**	**1,910**	**515**	**0**	**1,342**	**53**	**70**	**391**	**1,430**	**7,595**	**16**	**0**	**13**
[0 - 3M [	Poland	314	314	47	0	268	0	0	0	0	0	0	0	
[3M - 1Y [		814	814	0	0	814	0	0	0	0	0	1	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		479	479	0	0	479	0	0	0	0	0	0	0	
[3Y - 5Y [		50	50	0	0	49	1	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		4	4	0	0	0	4	0	0	0	0	0	0	
Total		**1,662**	**1,662**	**47**	**0**	**1,610**	**5**	**0**	**0**	**0**	**0**	**1**	**0**	**235**

2018 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Deutsche Bank AG

(mln EUR)

		As of 30/06/2018												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [	Portugal	153	153	99	0	0	54	44	200	95	824	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**153**	**153**	**99**	**0**	**0**	**54**	**44**	**200**	**95**	**824**	**0**	**0**	**7**
[0 - 3M [	Romania	12	12	12	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**12**	**12**	**12**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Slovakia	28	28	28	0	0	0	21	116	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**28**	**28**	**28**	**0**	**0**	**0**	**21**	**116**	**0**	**0**	**0**	**0**	**3**
[0 - 3M [	Slovenia	6	6	3	0	0	3	1	123	0	234	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**6**	**6**	**3**	**0**	**0**	**3**	**1**	**123**	**0**	**234**	**0**	**0**	**4**
[0 - 3M [	Spain	1,173	1,173	1,154	0	0	19	7	101	9	125	0	0	
[3M - 1Y [		403	403	0	0	100	303	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		238	238	0	0	232	6	0	0	0	0	0	0	
[3Y - 5Y [		305	305	0	0	304	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		113	113	0	0	107	6	0	0	0	0	0	0	
Total		**2,232**	**2,232**	**1,154**	**0**	**743**	**334**	**7**	**101**	**9**	**125**	**0**	**0**	**176**
[0 - 3M [	Sweden	7	7	7	0	0	0	108	1.233	19	431	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	150	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		15	15	0	0	0	15	0	0	0	0	80	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	70	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**22**	**22**	**7**	**0**	**0**	**15**	**108**	**1,233**	**19**	**431**	**300**	**0**	**57**
[0 - 3M [	United Kingdom	8,913	8,913	8,913	0	0	0	370	2.262	39	1.471	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	2	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		779	779	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		506	506	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		1,906	1,906	0	0	0	0	0	0	0	0	0	0	
Total		**12,106**	**12,106**	**8,913**	**0**	**0**	**0**	**370**	**2,262**	**39**	**1,471**	**2**	**0**	**0**

2018 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Deutsche Bank AG

(mln EUR)

		As of 30/06/2018												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [	Iceland	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Liechtenstein	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Norway	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Australia	1,915	1,915	1,915	0	0	0	11	183	6	51	0	0	
[3M - 1Y [		136	136	0	0	136	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		120	120	0	0	120	0	0	0	0	0	0	0	
[3Y - 5Y [		86	86	0	0	56	29	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		832	832	0	0	832	0	0	0	0	0	0	0	
Total		**3,088**	**3,088**	**1,915**	**0**	**1,144**	**30**	**11**	**183**	**6**	**51**	**0**	**0**	**41**
[0 - 3M [	Canada	66	66	66	0	0	0	6	696	15	1.064	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	1	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	43	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		25	25	0	0	25	0	0	0	0	0	0	0	
Total		**92**	**91**	**66**	**0**	**25**	**0**	**6**	**696**	**15**	**1,064**	**44**	**0**	**2**
[0 - 3M [	Hong Kong	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Japan	3,059	3,059	3,047	0	0	12	38	888	20	718	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		8	8	0	0	8	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**3,067**	**3,067**	**3,047**	**0**	**8**	**12**	**38**	**888**	**20**	**718**	**0**	**0**	**6**

2018 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Deutsche Bank AG

(mln EUR)

		As of 30/06/2018												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [	U.S.	14,836	14,836	12,946	0	469	433	1.168	44.279	953	22.212	0	0	
[3M - 1Y [		497	497	0	0	341	131	0	0	0	0	0	0	
[1Y - 2Y [		43	43	0	0	43	0	0	0	0	0	0	0	
[2Y - 3Y [		1,921	1,921	0	0	1,820	74	0	0	0	0	0	0	
[3Y - 5Y [		3,288	3,288	0	0	2,512	23	0	0	0	0	109	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		4,147	4,147	0	0	3,134	2	0	0	0	0	1	0	
Total		**24,731**	**24,731**	**12,946**	**0**	**8,318**	**663**	**1,168**	**44,279**	**953**	**22,212**	**110**	**0**	**577**
[0 - 3M [	China	345	345	15	0	0	19	16	750	37	1.286	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	14	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**345**	**345**	**15**	**0**	**0**	**19**	**16**	**750**	**37**	**1,286**	**14**	**0**	**0**
[0 - 3M [	Switzerland	214	214	214	0	0	0	45	309	13	192	0	0	
[3M - 1Y [		27	27	0	0	22	4	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		38	38	0	0	23	15	0	0	0	0	0	0	
[3Y - 5Y [		24	24	0	0	24	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		47	47	0	0	47	0	0	0	0	0	16	0	
Total		**350**	**350**	**214**	**0**	**116**	**20**	**45**	**309**	**13**	**192**	**16**	**0**	**13**
[0 - 3M [	Other advanced economies non EEA	1,526	1,526	1,459	0	66	0	34	870	25	643	0	0	
[3M - 1Y [		197	197	0	0	197	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		42	42	0	0	42	0	0	0	0	0	0	0	
[3Y - 5Y [		40	40	0	0	40	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**1,805**	**1,805**	**1,459**	**0**	**345**	**0**	**34**	**870**	**25**	**643**	**0**	**0**	**48**
[0 - 3M [	Other Central and eastern Europe countries non EEA	357	357	341	0	0	17	0	0	0	0	4	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		4	4	0	0	0	4	0	0	0	0	1	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		23	23	0	0	0	16	0	0	0	0	1	0	
Total		**385**	**385**	**341**	**0**	**0**	**37**	**0**	**0**	**0**	**0**	**6**	**0**	**59**
[0 - 3M [	Middle East	206	206	206	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		261	261	0	0	261	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		311	311	0	0	311	0	0	0	0	0	0	0	
[3Y - 5Y [		437	437	0	0	437	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		375	375	0	0	0	375	0	0	0	0	20	0	
Total		**1,590**	**1,590**	**206**	**0**	**1,010**	**375**	**0**	**0**	**0**	**0**	**20**	**0**	**148**
[0 - 3M [	Latin America and the Caribbean	924	923	869	0	0	54	58	513	3	141	20	0	
[3M - 1Y [		680	678	0	0	65	612	0	0	0	0	139	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		41	41	0	0	20	20	0	0	0	0	67	0	
[3Y - 5Y [		94	94	0	0	0	94	0	0	0	0	4	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		295	294	0	0	0	294	0	0	0	0	67	0	
Total		**2,035**	**2,029**	**869**	**0**	**86**	**1,075**	**58**	**513**	**3**	**141**	**297**	**0**	**622**

2018 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Deutsche Bank AG

(mln EUR)

		As of 30/06/2018												
		Direct exposures												
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [	Africa	539	539	505	0	0	34	121	214	0	0	0	0	
[3M - 1Y [		157	157	0	0	0	157	0	0	0	0	5	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		70	70	0	0	0	70	0	0	0	0	0	0	
[3Y - 5Y [		167	163	0	0	0	163	0	0	0	0	8	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		183	183	0	0	0	183	0	0	0	0	213	0	
Total		**1,116**	**1,111**	**505**	**0**	**0**	**607**	**121**	**214**	**0**	**0**	**226**	**0**	**430**
[0 - 3M [	Others	14,171	14,171	12,121	98	979	951	24	2,376	6	164	6	0	
[3M - 1Y [		1,234	1,233	0	0	1,226	7	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		822	822	0	0	662	100	0	0	0	0	13	0	
[3Y - 5Y [		650	650	0	0	504	146	0	0	0	0	34	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		1,368	1,367	0	0	706	232	0	0	0	0	17	0	
Total		**18,246**	**18,242**	**12,121**	**98**	**4,077**	**1,437**	**24**	**2,376**	**6**	**164**	**70**	**0**	**1,808**

Notes and definitions

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

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

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts 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 counterparts (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 counterparts (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.

2018 EU-wide Transparency Exercise

Performing and non-performing exposures

Deutsche Bank AG

	As of 31/12/2017							As of 30/06/2018						
	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions[4]		Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions[4]		Collaterals and financial guarantees received on non-performing exposures
		Of which performing but past due >30 days and <=90 days	Of which non-performing[1]		On performing exposures[2]	On non-performing exposures[3]			Of which performing but past due >30 days and <=90 days	Of which non-performing[1]		On performing exposures[2]	On non-performing exposures[3]	
(mln EUR)				Of which: defaulted							Of which: defaulted			
Debt securities (including at amortised cost and fair value)	**59,952**	**0**	**107**	**107**	**14**	**20**	**0**	**56,741**	**0**	**129**	**129**	**13**	**0**	**0**
Central banks	609	0	0	0	0	0	0	1,732	0	0	0	0	0	0
General governments	38,258	0	0	0	14	0	0	32,603	0	0	0	4	0	0
Credit institutions	15,385	0	0	0	0	0	0	13,357	0	0	0	1	0	0
Other financial corporations	2,382	0	83	83	0	10	0	4,751	0	73	73	5	0	0
Non-financial corporations	3,318	0	24	24	0	10	0	4,299	0	56	56	2	0	0
Loans and advances(including at amortised cost and fair value)	**806,091**	**600**	**10,206**	**9,892**	**376**	**3,601**	**3,838**	**823,255**	**662**	**10,750**	**10,199**	**930**	**3,560**	**4,273**
Central banks	228,335	0	18	18	7	0	0	208,609	0	19	19	3	0	0
General governments	18,472	4	106	106	12	7	89	19,729	0	99	99	9	9	77
Credit institutions	63,404	2	1	1	9	1	0	75,426	1	0	0	16	0	0
Other financial corporations	164,044	15	640	640	58	88	40	166,464	8	1,025	977	41	82	80
Non-financial corporations	137,711	144	5,622	5,621	237	2,063	2,118	162,444	219	5,597	5,271	247	1,966	2,271
of which: small and medium-sized enterprises at amortised cost	20,116	46	1,363	1,363	40	668	512	22,843	49	1,412	1,400	53	717	486
Households	194,125	436	3,819	3,506	53	1,443	1,591	190,583	435	4,010	3,832	614	1,503	1,845
DEBT INSTRUMENTS other than HFT	**866,043**	**600**	**10,313**	**9,999**	**390**	**3,621**	**3,838**	**879,996**	**662**	**10,879**	**10,327**	**943**	**3,560**	**4,273**
OFF-BALANCE SHEET EXPOSURES	**251,464**		**1,706**	**1,706**	**159**	**150**	**482**	**256,906**		**1,074**	**1,072**	**177**	**145**	**234**

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

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

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

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

2018 EU-wide Transparency Exercise

Forborne exposures

Deutsche Bank AG

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

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

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