



2020 EU-wide Transparency Exercise

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

The information on Collateral valuation - loans and advances applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above, therefore this bank is not required to report it to the EBA.

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Key Metrics

Deutsche Bank AG

(mln EUR, %)	As of 31/03/2020	As of 30/06/2020	COREP CODE	REGULATION
Available capital (amounts)				
Common Equity Tier 1 (CET1) capital - transitional period	43,702	43,863	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	43,702	43,659	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	50,551	50,712	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	50,551	50,508	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	56,497	57,807	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	56,497	57,603	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	340,527	330,879	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	340,527	330,879	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	12.83%	13.26%	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	12.83%	13.19%	(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	14.84%	15.33%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	14.84%	15.26%	(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	16.59%	17.47%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	16.59%	17.41%	(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	1,248,160	1,192,408	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	4.05%	4.25%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



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Leverage ratio

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(mln EUR, %)		As of 31/03/2020	As of 30/06/2020	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	50,551	50,712	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	49,451	49,408	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	1,248,160	1,192,408	C 47.00 (r300,c010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	1,248,160	1,192,408	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.1%	4.3%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.0%	4.1%	C 47.00 (r330,c010)	

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Capital

Deutsche Bank AG

		(min EUR, %)	As of 31/03/2020	As of 30/06/2020	COREP CODE	REGULATION
OWN FUNDS Transitional period	A	OWN FUNDS	56,497	57,807	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)	43,702	43,863	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)	45,687	45,709	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	9,521	9,228	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (f) of CRR
	A.1.3	Accumulated other comprehensive income	505	249	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (f) 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 (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	853	838	C 01.00 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-2,501	-2,112	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-6,463	-6,348	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 CRR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-1,176	-1,079	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	-91	-81	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-999	-810	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 institution 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	-208	-419	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 institution 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 exceeding 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	-1,425	-1,515	C 01.00 (r529,c010)	-
	A.1.21	Transitional adjustments	0	204	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 (+/-)	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	204	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)	6,848	6,848	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	5,748	5,748	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	1,100	1,100	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)	50,551	50,712	C 01.00 (r015,c010)	Article 25 of CRR	
A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	5,946	7,095	C 01.00 (r750,c010)	Article 71 of CRR	
A.4.1	Tier 2 Capital instruments	5,946	7,095	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	0	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)		
OWN FUNDS REQUIREMENTS	B	TOTAL RISK EXPOSURE AMOUNT	340,527	330,879	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	0	0	C 05.01 (r010,c040)	
CAPITAL RATIOS (%) Transitional period	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	12.83%	13.26%	CA3 {1}	-
	C.2	TIER 1 CAPITAL RATIO (transitional period)	14.84%	15.33%	CA3 {3}	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	16.59%	17.47%	CA3 {5}	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	43,702	43,659	[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 loaded¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	12.83%	13.19%	[D.1]/[B-B.1]	-
Memo items	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	204	C 05.01 (r440,c010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	C 05.01 (r440,c020)	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	C 05.01 (r440,c030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	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

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Overview of Risk exposure amounts

Deutsche Bank AG

(mln EUR, %)	RWAs		COREP CODE
	As of 31/03/2020	As of 30/06/2020	
Credit risk (excluding CCR and Securitisations) ¹	194,620	187,764	C 02.00 (r040, c010) - [C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)] - [C 02.00 (R470, c010)] - C 02.00 (R460, c010)]
Of which the standardised approach	15,694	15,153	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	3,955	3,941	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	158,815	153,433	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	9,701	9,122	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA) ²	28,157	22,708	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	4,678	5,235	C 02.00 (R640, c010)
Settlement risk	139	222	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	15,467	14,173	C 02.00 (R470, c010)
Position, foreign exchange and commodities risks (Market risk)	25,212	29,416	C 02.00 (R520, c010)
Of which the standardised approach	2,994	2,893	C 02.00 (R530, c010)
Of which IMA	22,218	26,523	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	2,298	2,474	C 19.00_010_601*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5
Large exposures in the trading book	0	0	C 02.00 (R680, c010)
Operational risk	72,202	71,310	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	C 02.00 (R600, c010)
Of which standardised approach	0	0	C 02.00 (R610, c010)
Of which advanced measurement approach	72,202	71,310	C 02.00 (R620, c010)
Other risk exposure amounts	52	52	C 02.00 (R630, c010) + C 02.00 (R690, c010)
Total	340,527	330,879	

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

² On-balance sheet exposures related to Free Deliveries [according to Article 379(1)] have not been included in 'Counterparty Credit Risk (CCR, excluding CVA)'. They are instead reported in the 'Credit Risk (excluding CCR and Securitisations)' section.

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P&L

Deutsche Bank AG

(mln EUR)	As of 31/03/2020	As of 30/06/2020
Interest income	5,586	10,304
Of which debt securities income	877	1,655
Of which loans and advances income	4,213	7,779
Interest expenses	2,406	4,100
(Of which deposits expenses)	981	1,546
(Of which debt securities issued expenses)	1,045	1,910
(Expenses on share capital repayable on demand)	0	0
Dividend income	32	85
Net Fee and commission income	2,417	4,586
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	183	412
Gains or (-) losses on financial assets and liabilities held for trading, net	73	1,143
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	431	143
Gains or (-) losses from hedge accounting, net	-21	-164
Exchange differences [gain or (-) loss], net	0	0
Net other operating income /(expenses)	-102	-69
TOTAL OPERATING INCOME, NET	6,192	12,339
(Administrative expenses)	4,987	8,795
(Cash contributions to resolution funds and deposit guarantee schemes)	-	723
(Depreciation)	507	1,005
Modification gains or (-) losses, net	0	-5
(Provisions or (-) reversal of provisions)	14	177
(Payment commitments to resolution funds and deposit guarantee schemes)	-	0
(Commitments and guarantees given)	0	0
(Other provisions)	14	177
Of which pending legal issues and tax litigation ¹	-	-
Of which restructuring ¹	-	-
(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)	487	1,225
(Financial assets at fair value through other comprehensive income)	-5	-16
(Financial assets at amortised cost)	492	1,241
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	18	32
(of which Goodwill)	0	0
Negative goodwill recognised in profit or loss	0	0
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	16	61
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	1	6
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	195	445
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	59	185
Profit or (-) loss after tax from discontinued operations	0	0
PROFIT OR (-) LOSS FOR THE YEAR	59	185
Of which attributable to owners of the parent	34	128

⁽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."

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Total Assets: fair value and impairment distribution

Deutsche Bank AG

ASSETS:		As of 31/03/2020				As of 30/06/2020				References
		Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			
			Level 1	Level 2	Level 3		Level 1	Level 2	Level 3	
Cash, cash balances at central banks and other demand deposits		134,951				175,995				IAS 1.54 (i)
Financial assets held for trading		550,268	57,993	471,200	21,075	487,250	53,381	415,926	17,943	IFRS 7.8(a)(ii); IFRS 9. Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss		83,440	3,347	74,906	5,187	80,994	3,102	72,958	4,935	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss		396	0	382	13	384	0	384	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income		43,899	29,019	13,328	1,552	46,081	29,391	15,379	1,311	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost		642,059				579,800				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting		3,020	2	2,826	191	3,091	24	2,831	235	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				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹		33,511				33,681				
TOTAL ASSETS		1,491,543				1,407,276				IAS 1.9(a), IG 6

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

Breakdown of financial assets by instrument and by counterparty sector ¹		As of 31/03/2020						As of 30/06/2020						References
		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	
Financial assets at fair value through other comprehensive income	Debt securities	37,521	199	29	-15	0	0	38,875	510	31	-11	-5	0	Annex V. Part 1.31, 44(b)
	Loans and advances	5,927	154	116	-8	-8	-16	5,818	785	92	-5	-9	0	Annex V. Part 1.32, 44(a)
Financial assets at amortised cost	Debt securities	22,755	274	73	-10	-1	-14	16,972	243	390	-4	-11	-19	Annex V. Part 1.31, 44(b)
	Loans and advances	576,258	37,001	10,109	-646	-578	-3,163	508,434	46,797	11,922	-662	-778	-3,484	Annex V. Part 1.32, 44(a)

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

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Breakdown of liabilities

Deutsche Bank AG

(mln EUR)

LIABILITIES:	Carrying amount		References
	As of 31/03/2020	As of 30/06/2020	
Financial liabilities held for trading	460,622	399,331	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	61,196	53,840	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	863,819	853,791	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ¹	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	1,806	1,772	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0	0	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	5,740	5,562	IAS 37.10; IAS 1.54(l)
Tax liabilities	1,322	1,322	IAS 1.54(n-o)
Share capital repayable on demand	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	22,277	19,904	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	11,626	9,106	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹	0	0	Annex V Part 1.29
TOTAL LIABILITIES	1,428,407	1,344,628	IAS 1.9(b);IG 6
TOTAL EQUITY	63,137	62,649	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	1,491,543	1,407,276	IAS 1.IG6

(1) Portfolios which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks

2020 EU-wide Transparency Exercise

Breakdown of liabilities

Deutsche Bank AG

(mln EUR)

Breakdown of financial liabilities by instrument and by counterparty sector		Carrying amount		References
		As of 31/03/2020	As of 30/06/2020	
Derivatives		420,041	357,617	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	5,441	7,152	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
	Debt securities	36,057	35,849	Annex V.Part 1.31
Deposits	Central banks	55,467	49,695	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	30,282	29,111	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	30,701	25,731	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	5,364	5,104	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	51,548	49,109	Annex V.Part 1.42(c),44(c)
	of which: Current accounts / overnight deposits	21,504	20,610	ECB/2013/33 Annex 2.Part 2.9.1
	Other financial corporations	95,195	83,360	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	41,802	37,991	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	170,431	180,812	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	140,153	147,459	ECB/2013/33 Annex 2.Part 2.9.1
	Households	231,831	243,423	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	146,228	158,225	Annex V.Part 1.42(f), 44(c)
Debt securities issued		142,112	159,197	Annex V.Part 1.37, Part 2.98
Of which: Subordinated Debt securities issued		7,536	6,384	Annex V.Part 1.37
Other financial liabilities		148,618	116,789	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		1,387,442	1,308,733	



2020 EU-wide Transparency Exercise

Market Risk
Deutsche Bank AG

	SA		IM										IM										
	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	
			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 31/03/2020	As of 30/06/2020	As of 31/03/2020										As of 30/06/2020										
Traded Debt Instruments	2,298	2,474	281	128	997	215							504	121	921	218							
Of which: General risk	0	0	202	100	746	150							368	96	667	178							
Of which: Specific risk	2,298	2,474	205	69	651	145							298	64	511	89							
Equities	0	0	74	38	111	39							128	38	115	35							
Of which: General risk	0	0	63	35	89	35							122	36	110	34							
Of which: Specific risk	0	0	38	15	62	17							36	10	34	8							
Foreign exchange risk	319	221	176	51	454	126							231	59	533	182							
Commodities risk	0	0	7	3	13	4							15	11	15	11							
Total	2,617	2,695	337	130	1,035	270	406	350	0	0	0	22,218	559	140	1,117	299	446	404	0	0	0	0	26,523

Market risk template does not include CTU positions under the particular approach for position risk in CTUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OV1 template.

		Standardised Approach							
		As of 31/03/2020				As of 30/06/2020			
		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
(mn EUR, %)									
Consolidated data	Central governments or central banks	69,474	69,486	0		116,369	116,360	0	
	Regional governments or local authorities	9,120	7,835	12		7,923	6,584	24	
	Public sector entities	6,071	6,056	22		3,905	3,892	29	
	Multilateral Development Banks	3,905	3,905	0		2,212	2,212	0	
	International Organisations	2,077	2,077	0		795	795	0	
	Institutions	12,364	12,347	429		9,559	9,419	398	
	Corporates	15,974	10,501	10,061		15,001	10,175	9,812	
	of which: SME	1,693	1,210	1,195		1,310	738	703	
	Retail	3,822	2,044	1,527		3,832	2,054	1,534	
	of which: SME	101	37	22		105	37	21	
	Secured by mortgages on immovable property	3,501	3,382	1,263		3,516	3,399	1,274	
	of which: SME	251	249	114		249	247	113	
	Exposures in default	1,203	879	1,203	256	1,194	910	1,242	250
	Items associated with particularly high risk	465	133	199		336	116	175	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	55	55	55		37	37	37	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	58	58	58		55	55	55		
Other exposures	2,548	2,548	2,402		2,330	2,330	1,914		
Standardised Total ²	130,637	121,307	17,230	484	167,064	158,337	16,493	480	

⁽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 31/03/2020				As of 30/06/2020			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(mn EUR, %)									
GERMANY	Central governments or central banks	38,930	38,934	0		83,602	83,589	0	
	Regional governments or local authorities	8,902	7,619	3		7,684	6,346	6	
	Public sector entities	6,051	6,036	18		3,839	3,827	16	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2,879	2,974	114		2,090	2,056	157	
	Corporates	5,709	5,204	5,024		6,322	5,834	5,683	
	of which: SME	202	156	142		185	146	129	
	Retail	1,128	921	690		1,179	975	731	
	of which: SME	10	4	3		13	6	4	
	Secured by mortgages on immovable property	1,402	1,294	455		1,403	1,296	455	
	of which: SME	7	7	3		8	8	3	
	Exposures in default	497	400	560	33	440	390	544	33
	Items associated with particularly high risk	2	2	2		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	55	55	55		37	37	37	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	5	5	5		5	5	5		
Other exposures	148	148	3		480	480	65		
Standardised Total ²				82				81	

⁽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 31/03/2020				As of 30/06/2020			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(mn EUR, %)									
UNITED STATES	Central governments or central banks	14	14	0		0	0	0	
	Regional governments or local authorities	33	33	7		28	28	16	
	Public sector entities	20	19	4		64	64	13	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	3,806	3,668	143		2,679	2,544	66	
	Corporates	1,316	925	886		1,329	880	856	
	of which: SME	12	12	10		7	7	6	
	Retail	3	0	0		3	1	1	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	47	47	17		72	72	32	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	54	41	61	0
	Items associated with particularly high risk	187	1	1		90	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	53	53	53		49	49	49		
Other exposures	3	3	1		1	1	0		
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 31/03/2020				As of 30/06/2020			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(mn EUR, %)									
ITALY	Central governments or central banks	3,509	3,508	0		4,568	4,565	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	34	33	33		38	37	37	
	Corporates	649	313	312		487	227	225	
	of which: SME	152	93	92		112	51	49	
	Retail	1,618	446	334		1,612	442	332	
	of which: SME	28	2	1		28	2	1	
	Secured by mortgages on immovable property	292	289	102		287	283	100	
	of which: SME	8	2	2		8	8	2	
	Exposures in default	232	101	130	127	216	79	97	135
	Items associated with particularly high risk	252	122	183		233	108	162	
	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				259				281	

⁽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.

2020 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

Deutsche Bank AG

		Standardised Approach							
		As of 31/03/2020				As of 30/06/2020			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(m EUR, %)									
UNITED KINGDOM	Central governments or central banks	5,776	5,775	0		7,800	7,800	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	1	0	0		1	1	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	3,037	3,051	62		2,225	2,240	46	
	Corporates	536	444	438		378	179	179	
	of which: SME	57	57	57		0	0	0	
	Retail	3	3	2		3	3	2	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	9	9	3		2	2	1	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1	1	1	0	1	1	1	0
	Items associated with particularly high risk	11	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 31/03/2020				As of 30/06/2020			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(m EUR, %)									
SPAIN	Central governments or central banks	1,202	1,291	0		2,252	2,251	0	
	Regional governments or local authorities	183	182	2		169	159	2	
	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	0	0		1	1	0	
	Corporates	167	64	64		173	85	85	
	of which: SME	1	1	1		1	0	0	
	Retail	38	44	33		58	45	33	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	169	169	73		160	159	69	
	of which: SME	45	45	23	0	45	45	22	
	Exposures in default	14	13	20		22	21	27	1
	Items associated with particularly high risk	8	0	9		7	6	8	
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				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 31/03/2020				As of 30/06/2020			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(m EUR, %)									
NETHERLANDS	Central governments or central banks	1,732	1,743	0		1,436	1,446	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	958	573	559		824	374	360	
	of which: SME	676	347	338		616	200	186	
	Retail	83	42	26		90	38	24	
	of which: SME	61	30	17		62	28	16	
	Secured by mortgages on immovable property	196	193	90		202	200	94	
	of which: SME	180	178	82		177	176	82	
	Exposures in default	103	38	43	62	92	36	41	52
	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				77				60	

⁽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 31/03/2020				As of 30/06/2020			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(m EUR, %)									
LUXEMBOURG	Central governments or central banks	4,744	4,744	0		4,790	4,790	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	25	25	5		41	41	8	
	Corporates	1,362	377	377		1,482	513	513	
	of which: SME	35	35	35		71	71	71	
	Retail	3	0	0		3	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	1	1	0		1	1	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1	0	0	1	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	0	0	0		0	0	0		
Other exposures	2,344	2,344	2,344		1,849	1,849	1,849		
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 31/03/2020				As of 30/06/2020			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(m EUR, %)									
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	8	8	2		7	7	1	
	Corporates	30	13	13		27	11	11	
	of which: SME	0	0	0		0	0	0	
	Retail	3	2	2		5	3	2	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	1	1	0		28	28	10	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	4	3	5	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 31/03/2020				As of 30/06/2020			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(m EUR, %)									
FRANCE	Central governments or central banks	6,005	6,005	0		3,059	3,059	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	277	277	0		197	197	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1,641	1,641	37		1,703	1,711	35	
	Corporates	100	95	28		116	89	45	
	of which: SME	1	1	1		1	0	0	
	Retail	6	6	5		6	5	4	
	of which: SME	0	0	0		1	0	0	
	Secured by mortgages on immovable property	19	19	7		19	19	7	
	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	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				0				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 31/03/2020				As of 30/06/2020			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(m EUR, %)									
VIRGIN ISLANDS, BRITISH	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	964	14	13		376	29	28	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	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	0	0	0		0	0	0		
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.

2020 EU-wide Transparency Exercise

Credit Risk - IRB Approach
Deutsche Bank AG

		IRB Approach					IRB Approach						
		As of 31/03/2020			Value adjustments and provisions		As of 30/06/2020			Value adjustments and provisions			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Of which: defaulted		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Of which: defaulted			
(in EUR, %)													
Consolidated data	Central banks and central governments	117,606	44	122,802	17,064	2	113,697	266	120,309	17,016	4	37	
	Institutions	47,295	35	46,461	8,988	88	41,360	19	41,285	7,514	4	16	
	Corporates	512,197	12,296	350,439	113,850	2,385	5,244	482,546	14,687	324,042	103,473	2,564	5,230
	Corporates - Of Which: Specialised Lending	51,718	2,155	47,705	10,482	271	1,012	49,555	2,477	46,599	10,988	304	1,071
	Corporates - Of Which: SME	24,236	462	18,086	8,191	131	290	26,651	476	18,511	7,062	181	280
	Retail	239,388	4,368	222,235	49,232	586	2,613	242,858	4,431	224,938	50,172	1,083	2,856
	Retail - Secured on real estate property	173,946	1,661	171,694	25,013	601	694	176,395	1,725	174,119	25,003	647	724
	Retail - Secured on real estate property - Of Which: SME	9,165	103	8,812	933	28	51	9,135	114	8,799	964	41	57
	Retail - Secured on real estate property - Of Which: non-SME	164,681	1,559	162,242	24,080	573	643	167,260	1,611	165,320	24,059	606	678
	Retail - Qualifying Revolving	16,145	51	11,621	1,020	5	59	16,074	69	11,539	1,136	5	69
	Retail - Other Retail	49,397	2,556	30,961	19,196	380	1,870	50,389	2,636	39,280	19,233	430	2,052
	Retail - Other Retail - Of Which: SME	13,640	257	6,239	2,196	56	163	13,600	274	6,203	1,994	79	230
	Retail - Other Retail - Of Which: non-SME	35,757	2,299	24,722	17,000	324	1,707	36,699	2,362	33,078	17,240	360	1,822
	Equity	3,281	0	3,781	9,791	0	3,269	0	3,269	9,122	0	0	0
Other non credit-obligation assets													
IRB Total ²			255,288						193,813				

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

		IRB Approach					IRB Approach						
		As of 31/03/2020			Value adjustments and provisions		As of 30/06/2020			Value adjustments and provisions			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Of which: defaulted		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Of which: defaulted			
(in EUR, %)													
GERMANY	Central banks and central governments	4,534	0	6,534	11,334	0	4,539	0	7,675	11,398	0	0	
	Institutions	3,044	0	2,867	899	0	3,057	0	2,857	682	0	1	
	Corporates	89,775	1,291	52,765	21,358	250	93,218	1,413	33,244	21,885	277	779	
	Corporates - Of Which: Specialised Lending	3,156	155	2,894	1,240	1	50	3,185	123	2,903	1,221	0	6
	Corporates - Of Which: SME	13,123	120	9,790	3,845	23	92	13,291	134	9,757	3,225	21	101
	Retail	286,686	2,253	192,252	83,552	304	1,443	210,232	2,258	192,220	39,644	534	1,501
	Retail - Secured on real estate property	157,589	1,294	155,656	26,851	457	485	160,315	1,322	158,255	27,756	483	527
	Retail - Secured on real estate property - Of Which: SME	8,816	40	8,540	876	20	30	8,794	46	8,501	901	24	22
	Retail - Secured on real estate property - Of Which: non-SME	148,773	1,244	147,114	25,975	438	465	151,531	1,275	149,754	26,853	459	505
	Retail - Qualifying Revolving	15,996	49	11,211	967	0	13	15,939	67	11,494	1,105	68	68
	Retail - Other Retail	33,102	900	25,085	10,713	43	900	33,988	909	25,531	10,803	47	907
	Retail - Other Retail - Of Which: SME	8,265	52	3,172	680	12	37	8,615	58	3,407	675	14	41
	Retail - Other Retail - Of Which: non-SME	24,837	848	21,713	10,033	31	863	25,373	851	22,124	10,128	33	866
	Equity	821	0	821	2,672	0	821	0	770	2,537	0	0	0
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach					IRB Approach						
		As of 31/03/2020			Value adjustments and provisions		As of 30/06/2020			Value adjustments and provisions			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Of which: defaulted		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Of which: defaulted			
(in EUR, %)													
UNITED STATES	Central banks and central governments	77,571	0	70,000	152	0	75,433	0	76,229	197	0	0	
	Institutions	9,967	0	11,113	846	0	9,403	0	9,452	707	0	0	
	Corporates	156,622	971	112,120	29,091	286	295	133,326	2,278	95,021	23,652	352	408
	Corporates - Of Which: Specialised Lending	26,416	90	24,498	1,507	0	17	26,603	268	23,860	4,309	50	126
	Corporates - Of Which: SME	1,494	0	1,232	436	0	3	2,117	1	1,559	490	0	4
	Retail	471	1	330	36	0	467	1	242	38	0	0	
	Retail - Secured on real estate property	40	1	40	9	0	40	1	40	9	0	0	
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	1	0	1	0	0	0	
	Retail - Secured on real estate property - Of Which: non-SME	39	1	39	9	0	39	1	39	9	0	0	
	Retail - Qualifying Revolving	5	0	3	0	0	5	0	3	0	0	0	
	Retail - Other Retail	426	0	287	26	0	412	0	199	28	0	0	
	Retail - Other Retail - Of Which: SME	420	0	62	13	0	406	0	56	12	0	0	
	Retail - Other Retail - Of Which: non-SME	7	0	215	13	0	6	0	143	16	0	0	
	Equity	890	0	890	2,453	0	874	0	874	2,297	0	0	
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach					IRB Approach					
		As of 31/03/2020			Value adjustments and provisions		As of 30/06/2020			Value adjustments and provisions		
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Of which: defaulted		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Of which: defaulted		
(in EUR, %)												
ITALY	Central banks and central governments	391	0	797	305	0	376	0	570	357	0	0
	Institutions	595	1	589	263	0	652	1	651	397	0	0
	Corporates	17,017	447	9,014	5,051	59	186	17,660	421	9,042	5,265	78
	Corporates - Of Which: Specialised Lending	1,193	133	1,192	222	27	23	1,163	131	1,162	211	23
	Corporates - Of Which: SME	3,424	76	2,478	1,501	14	58	3,470	79	2,295	1,468	20
	Retail	15,731	748	14,795	7,388	239	465	16,072	808	15,186	7,572	298
	Retail - Secured on real estate property	6,107	152	5,951	809	52	89	6,003	163	5,876	761	67
	Retail - Secured on real estate property - Of Which: SME	221	54	151	25	5	29	219	58	170	41	13
	Retail - Secured on real estate property - Of Which: non-SME	5,886	98	5,800	774	47	60	5,785	105	5,706	720	54
	Retail - Qualifying Revolving	85	2	51	45	1	1	84	1	47	24	1
	Retail - Other Retail	9,599	595	8,757	6,473	187	375	10,007	663	9,263	6,787	230
	Retail - Other Retail - Of Which: SME	1,786	116	1,499	654	20	53	1,899	119	1,614	757	32
	Retail - Other Retail - Of Which: non-SME	7,773	478	7,258	5,819	167	322	8,108	545	7,650	6,030	198
	Equity	84	0	84	306	0	87	0	87	317	0	0
Other non credit-obligation assets												
IRB Total												

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

		IRB Approach					IRB Approach					
		As of 31/03/2020			Value adjustments and provisions		As of 30/06/2020			Value adjustments and provisions		
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Of which: defaulted		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Of which: defaulted		
(in EUR, %)												
UNITED KINGDOM	Central banks and central governments	0	0	445	0	0	0	0	412	0	0	0
	Institutions	3,860	0	6,192	656	0	1	2,700	0	4,477	490	0
	Corporates	21,203	818	17,238	4,491	122	134	21,427	818	17,282	4,219	127
	Corporates - Of Which: Specialised Lending	750	3	670	272	0	10	845	5	790	244	1
	Corporates - Of Which: SME	573	0	558	215	0	4	494	0	487	139	0
	Retail	617	308	459	75	39	53	996	299	444	72	38
	Retail - Secured on real estate property	105	2	105	28	1	2	102	3	102	25	1
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	104	2	104	28	1	2	101	3	101	25	1
	Retail - Qualifying Revolving	4	0	3	0	0	0	4	0	3	0	0
	Retail - Other Retail	507	306	351	48	38	51	489	297	339	47	37
	Retail - Other Retail - Of Which: SME	174	0	24	5	0	0	166	0	21	5	0
	Retail - Other Retail - Of Which: non-SME	332	306	327	43	38	51	323	297	317	42	37
	Equity	801	0	801	1,196	0	0	265	0	265	788	0
Other non credit-obligation assets												
IRB Total												

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

2020 EU-wide Transparency Exercise

Credit Risk - IRB Approach
Deutsche Bank AG

	IRB Approach							
	As of 31/03/2020				As of 30/06/2020			
	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
(in EUR, %)								
Central banks and central governments	46	4	544	255	48	4	947	477
Institutions	1,084	0	1,024	236	0	0	1,044	176
Corporates	14,552	2,200	10,656	5,743	1,523	14,388	2,615	5,067
Corporates - Of Which: Specialised Lending	1,484	638	1,473	516	104	277	1,410	1,399
Corporates - Of Which: SME	1,390	70	1,226	1,140	40	39	1,521	896
Retail	11,460	667	10,660	2,567	142	445	11,748	2,226
Retail - Secured on real estate property	7,261	161	7,170	851	57	72	7,216	1,141
Retail - Secured on real estate property - Of Which: SME	99	9	91	18	3	104	10	99
Retail - Secured on real estate property - Of Which: non-SME	7,162	152	7,079	833	53	70	7,112	1,042
Retail - Qualifying Revolving	5	0	3	0	0	0	3	0
Retail - Other Retail	4,194	526	3,487	1,735	85	372	3,928	2,945
Retail - Other Retail - Of Which: SME	1,367	88	1,437	703	24	72	1,706	915
Retail - Other Retail - Of Which: non-SME	2,227	438	2,050	942	61	300	2,222	2,025
Equity	9	0	9	28	0	21	21	73
Other non credit-obligation assets	0	0	0	0	0	0	0	0
IRB Total	18,141	2,871	13,287	7,745	1,571	18,436	3,102	6,141

¹Original 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 31/03/2020				As of 30/06/2020			
	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
(in EUR, %)								
Central banks and central governments	45	0	88	5	0	0	132	5
Institutions	936	0	911	187	0	752	0	174
Corporates	21,673	470	15,242	6,353	94	173	21,204	465
Corporates - Of Which: Specialised Lending	1,564	31	1,527	256	0	13	1,632	36
Corporates - Of Which: SME	876	79	664	248	13	29	1,706	97
Retail	149	0	89	15	0	0	149	0
Retail - Secured on real estate property	67	0	63	4	0	0	68	0
Retail - Secured on real estate property - Of Which: SME	2	0	2	0	0	2	0	0
Retail - Secured on real estate property - Of Which: non-SME	65	0	61	4	0	66	0	0
Retail - Qualifying Revolving	3	0	2	0	0	0	2	0
Retail - Other Retail	79	0	20	6	0	78	0	6
Retail - Other Retail - Of Which: SME	69	0	14	4	0	68	0	4
Retail - Other Retail - Of Which: non-SME	10	0	7	2	0	10	0	2
Equity	1	0	1	2	0	1	0	2
Other non credit-obligation assets	0	0	0	0	0	0	0	0
IRB Total	23,691	470	16,487	7,001	94	23,178	465	187

¹Original 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 31/03/2020				As of 30/06/2020			
	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
(in EUR, %)								
Central banks and central governments	0	0	0	0	0	0	0	0
Institutions	459	0	336	37	0	0	732	66
Corporates	17,620	173	14,785	3,932	55	37	14,551	1,611
Corporates - Of Which: Specialised Lending	4,133	27	3,913	1,279	4	10	4,117	27
Corporates - Of Which: SME	375	0	323	114	0	4	275	36
Retail	37	0	331	44	0	0	38	46
Retail - Secured on real estate property	31	0	39	14	0	0	31	0
Retail - Secured on real estate property - Of Which: SME	9	0	8	2	0	0	9	0
Retail - Secured on real estate property - Of Which: non-SME	22	0	31	12	0	0	22	0
Retail - Qualifying Revolving	1	0	0	0	0	1	0	0
Retail - Other Retail	5	0	300	30	0	0	312	46
Retail - Other Retail - Of Which: SME	3	0	0	0	0	3	0	0
Retail - Other Retail - Of Which: non-SME	2	0	298	30	0	0	311	46
Equity	220	0	230	630	0	333	0	772
Other non credit-obligation assets	0	0	0	0	0	0	0	0
IRB Total	18,401	173	15,451	4,003	55	18,161	1,678	844

¹Original 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 31/03/2020				As of 30/06/2020			
	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
(in EUR, %)								
Central banks and central governments	5,223	0	5,211	7	0	0	2,934	6
Institutions	2,382	0	2,351	303	0	0	2,738	238
Corporates	16,685	1,247	10,702	2,060	201	25	15,802	1,301
Corporates - Of Which: Specialised Lending	112	0	112	0	0	0	109	0
Corporates - Of Which: SME	86	0	43	23	0	0	85	0
Retail	266	0	238	33	0	1	266	1
Retail - Secured on real estate property	148	0	145	25	0	1	151	1
Retail - Secured on real estate property - Of Which: SME	5	0	5	0	0	0	5	0
Retail - Secured on real estate property - Of Which: non-SME	143	0	140	25	0	1	146	1
Retail - Qualifying Revolving	11	0	8	0	0	11	0	0
Retail - Other Retail	147	0	141	45	0	146	1	24
Retail - Other Retail - Of Which: SME	117	0	17	4	0	116	0	3
Retail - Other Retail - Of Which: non-SME	30	0	20	41	0	30	0	21
Equity	56	0	56	107	0	61	0	123
Other non credit-obligation assets	0	0	0	0	0	0	0	0
IRB Total	25,049	1,247	18,202	2,404	201	25	18,493	2,145

¹Original 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 31/03/2020				As of 30/06/2020			
	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
(in EUR, %)								
Central banks and central governments	31	0	304	7	0	31	0	24
Institutions	3,071	0	3,086	455	0	2,930	0	304
Corporates	12,468	19	7,838	2,915	14	23	12,822	19
Corporates - Of Which: Specialised Lending	1,489	0	1,430	388	0	3	1,362	0
Corporates - Of Which: SME	400	0	324	138	0	2	404	0
Retail	366	2	346	19	1	1	356	1
Retail - Secured on real estate property	41	1	41	6	1	0	41	1
Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	1	0	0
Retail - Secured on real estate property - Of Which: non-SME	40	1	40	6	1	0	40	1
Retail - Qualifying Revolving	6	0	4	0	0	6	0	0
Retail - Other Retail	319	1	101	13	0	309	0	98
Retail - Other Retail - Of Which: SME	239	0	36	9	0	230	0	33
Retail - Other Retail - Of Which: non-SME	80	1	65	4	0	79	0	65
Equity	2	0	2	5	0	2	0	5
Other non credit-obligation assets	0	0	0	0	0	0	0	0
IRB Total	16,904	21	11,592	3,337	14	16,904	19	2,999

¹Original 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 31/03/2020				As of 30/06/2020			
	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
(in EUR, %)								
Central banks and central governments	0	0	0	0	0	0	0	0
Institutions	0	0	0	0	0	0	0	0
Corporates	16,214	31	8,977	864	1	11	16,676	46
Corporates - Of Which: Specialised Lending	513	0	513	125	0	2	508	29
Corporates - Of Which: SME	1	0	0	0	0	0	0	0
Retail	0	0	0	0	0	0	0	0
Retail - Secured on real estate property	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0
Retail - Qualifying Revolving	0	0	0	0	0	0	0	0
Retail - Other Retail	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0
Other non credit-obligation assets	0	0	0	0	0	0	0	0
IRB Total	16,214	31	8,977	864	1	11	16,676	46

¹Original 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).

2020 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Deutsche Bank AG

As of 30/06/2020

(min 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					
[0 - 3M [	Lithuania	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	27	0	178	0	0	0
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more	24	24	1	0	0	23	0	0	0	0	0	0	0	0	0	0	
Total		24	24	1	0	0	23	0	0	0	64	400	0	0	0	0	
[0 - 3M [	Luxembourg	21	21	21	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M - 1Y [		28	28	28	0	0	0	0	0	0	0	0	0	0	0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		94	82	2	0	76	16	0	0	0	0	0	0	0	0	0	0
[3Y - 5Y [		138	137	5	0	134	0	0	0	0	0	0	0	0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more	328	311	272	0	54	0	0	0	0	0	0	0	0	0	0	0	
Total		608	579	328	0	263	16	0	0	0	0	0	0	0	0	0	
[0 - 3M [	Malta	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M [	Netherlands	29	29	4	0	0	0	0	0	10	0	0	0	0	0	0	0
[3M - 1Y [		23	23	23	0	0	1	0	36	9	0	0	192	0	0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		170	143	136	0	34	15	164	136	136	1,025	0	0	0	0	0	0
[3Y - 5Y [		189	189	148	0	17	24	101	14	157	0	0	0	0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more	2,918	2,721	1,301	0	303	1,309	149	420	2,035	3,421	0	0	0	0	0	0	
Total		3,228	3,105	1,612	0	319	1,367	167	731	2,194	4,795	1	0	0	0	53	
[0 - 3M [	Poland	610	610	5	0	605	0	0	0	0	0	0	0	0	0	0	0
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[1Y - 2Y [		484	480	2	0	482	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		478	449	17	0	461	0	0	0	0	0	0	0	0	0	0	0
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[5Y - 10Y [		33	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		1,614	1,539	65	0	1,548	0	0	0	0	0	0	0	0	0	0	
[0 - 3M [	Portugal	6	5	6	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M - 1Y [		213	212	213	0	0	0	0	0	0	0	0	0	0	0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		4	4	4	0	0	0	30	200	0	0	0	0	0	0	0	0
[3Y - 5Y [		56	34	56	0	0	0	0	0	99	444	0	0	0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more	259	59	189	0	70	70	0	0	0	0	0	0	0	0	0	0	
Total		537	310	467	0	70	30	200	99	444	0	0	0	0	0	2	
[0 - 3M [	Romania	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more	139	139	139	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		140	139	140	0	0	0	0	0	0	0	0	0	0	0	1	
[0 - 3M [	Slovakia	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		13	12	13	0	0	0	0	0	0	0	0	0	0	0	0	0
[3Y - 5Y [		48	41	48	0	0	0	0	0	0	0	0	0	0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more	52	52	52	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		113	54	113	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M [	Slovenia	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M - 1Y [		10	10	10	0	0	0	0	0	0	0	0	0	0	0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	16	778	0	0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	128	0	0	0	0	0
[10Y - more	27	0	27	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		37	11	37	0	0	0	1,045	1,300	201	2,206	0	0	0	0	1	

2020 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Deutsche Bank AG

As of 30/06/2020

(min EUR)															
Direct exposures															
Residual Maturity	Country / Region	On balance sheet						Derivatives				Off balance sheet		Risk weighted exposure amount	
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures			
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions		
[0 - 3M [	Spain	181	181	171	0	0	10	0	0	2	100	1	0		
[3M - 1Y [		1,084	1,041	195	0	878	11	1	85	1	25	0	0		
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0		
[2Y - 3Y [		410	201	260	0	0	149	0	0	0	0	0	0		
[3Y - 5Y [		590	0	586	0	0	2	0	0	0	0	0	0		
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0		
[10Y - more	2,396	971	2,376	0	0	20	0	14	0	0	0	0			
Total	4,660	2,393	3,588	0	878	191	1	99	3	125	1	0		481	
[0 - 3M [	Sweden	0	0	0	0	0	0	0	0	0	128	0	0		
[3M - 1Y [		0	0	0	0	0	0	10	48	0	0	0	0		
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0		
[2Y - 3Y [		44	44	16	0	28	72	0	400	5	96	0	0		
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	161	0		
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0		
[10Y - more	7	4	7	0	0	0	0	0	6	35	0	0			
Total	51	49	23	0	28	0	82	480	18	259	161	0		21	
[0 - 3M [	United Kingdom	136	132	10	0	0	131	0	0	0	0	0	0		
[3M - 1Y [		10	0	10	0	0	10	0	0	0	0	0	0		
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0		
[2Y - 3Y [		488	0	135	0	0	44	0	0	0	0	0	0		
[3Y - 5Y [		1,435	655	874	0	0	0	0	0	0	5	0	0		
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0		
[10Y - more	4,103	2,398	3,239	0	791	0	0	0	0	0	0	0			
Total	6,171	3,186	4,263	0	791	175	0	0	0	0	6	0		3	
[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 [		28	28	28	0	0	0	0	0	0	0	0	0		
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0		
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0		
[3Y - 5Y [		2	1	2	0	0	0	0	0	0	0	0	0		
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0		
[10Y - more	0	0	0	0	0	0	0	0	0	0	0	0			
Total	30	29	30	0	0	0	0	0	0	0	0	0		0	
[0 - 3M [	Australia	2	2	5	0	0	8	13,118	9	0	408	0	0		
[3M - 1Y [		69	66	0	0	64	0	2	0	0	0	0	0		
[1Y - 2Y [		0	0	0	0	0	0	1	0	0	0	0	0		
[2Y - 3Y [		8	0	8	0	0	0	5	48	0	0	0	0		
[3Y - 5Y [		566	484	566	0	0	0	0	0	5	31	111	0		
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0		
[10Y - more	1,859	1,518	1,255	0	597	6	0	4	15	0	0	0			
Total	2,504	2,070	1,835	0	662	6	13	13,169	18	454	111	0		77	
[0 - 3M [	Canada	1	1	1	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 [		3	0	3	0	0	0	0	0	0	0	44	0		
[3Y - 5Y [		35	26	18	0	17	0	0	0	0	0	0	0		
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0		
[10Y - more	134	134	124	0	10	0	14	65	0	0	0	0			
Total	174	161	147	0	27	0	14	65	44	0	0	0		12	
[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	

2020 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Deutsche Bank AG

As of 30/06/2020

Direct exposures															Risk weighted exposure amount
On balance sheet								Derivatives				Off balance sheet			
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures			
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions		
[0 - 3M [Japan	12	12	3	0	0	8	0	0	0	0	0	0	0	0
[3M - 1Y [12	12	0	0	0	0	0	0	0	0	165	0	0	
[1Y - 2Y [0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [248	111	248	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [122	16	122	0	0	0	0	13	165	0	0	0	0	
[5Y - 10Y [0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more	2,104	15	2,104	0	0	0	0	2	91	2	11	0	0		
Total	2,498	166	2,490	0	0	0	8	15	256	5	176	0	0		
[0 - 3M [U.S.	7,968	7,515	1,818	0	5,083	697	5	1,015	5	1,890	1	0	287	
[3M - 1Y [		1,481	576	1,352	0	0	53	65	3,556	13	2,386	0	0
[1Y - 2Y [		849	797	244	0	594	11	0	0	0	0	0	0
[2Y - 3Y [		8,635	6,563	1,827	0	2,257	3,716	281	5,609	54	2,902	59	0
[3Y - 5Y [		6,975	5,563	1,565	0	1,444	4,484	12	390	50	3,339	35	0
[5Y - 10Y [		5	0	5	0	0	0	0	67	0	22	0	0
[10Y - more	11,517	8,659	2,428	0	0	11	774	5,179	358	3,643	0	0			
Total	37,430	30,665	15,470	0	10,505	8,972	1,134	15,815	481	14,182	94	0			
[0 - 3M [China	55	55	1	0	0	53	5	553	56	5,929	8	0	0	
[3M - 1Y [		0	0	0	0	0	0	3	336	27	3,544	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		138	138	138	0	0	0	0	142	0	0	13	0
[3Y - 5Y [		22	22	22	0	0	0	0	37	0	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more	326	323	226	0	0	0	0	0	0	0	0	0			
Total	541	538	488	0	0	53	9	1,068	84	9,473	44	0			
[0 - 3M [Switzerland	36	36	0	0	23	12	0	26	0	6	16	0	6	
[3M - 1Y [		4	0	0	0	0	4	5	265	1	145	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		45	45	45	0	0	0	1	170	2	248	0	0
[3Y - 5Y [		28	28	28	0	0	0	0	0	0	0	2	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more	292	156	292	0	0	0	23	117	0	0	0	0			
Total	405	264	366	0	23	16	29	578	3	399	17	0			
[0 - 3M [Other advanced economies non EEA	802	802	317	0	484	78	0	17	0	183	0	0	25	
[3M - 1Y [		2,610	2,610	2,366	0	244	0	1	254	2	123	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		1,130	1,076	927	0	202	0	1	33	7	199	0	0
[3Y - 5Y [		166	92	164	0	0	0	4	52	10	133	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more	350	247	349	0	1	1	27	124	4	24	0	0			
Total	5,058	4,826	4,124	0	930	1	111	534	39	662	0	0			
[0 - 3M [Other Central and eastern Europe countries non EEA	17	17	1	0	7	0	9	0	0	0	0	0	203	
[3M - 1Y [		11	0	1	0	10	0	0	0	0	0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		43	23	21	0	19	0	3	0	0	0	0	0
[3Y - 5Y [		58	28	16	0	0	41	0	0	280	5,999	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more	195	160	193	0	0	0	0	0	0	0	0	0			
Total	324	227	233	0	36	53	0	0	280	5,999	0	0			
[0 - 3M [Middle East	0	0	0	0	0	0	0	0	0	0	0	0	121	
[3M - 1Y [		89	89	1	0	88	0	0	0	0	0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		477	464	77	0	399	0	0	0	0	0	0	0
[3Y - 5Y [		32	32	32	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	525	450	214	0	0	311	0	0	0	0	122	0			
Total	1,122	1,005	323	0	487	311	0	0	0	0	122	0			
[0 - 3M [Latin America and the Caribbean	126	122	3	0	28	37	0	0	0	0	0	0	264	
[3M - 1Y [		207	204	104	0	18	69	0	0	0	0	23	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		242	229	99	0	0	138	0	0	0	0	2	0
[3Y - 5Y [		132	129	87	0	0	45	0	0	0	0	4	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more	679	591	511	0	153	153	1	54	2	31	92	0			
Total	1,385	1,276	804	0	46	452	1	54	2	31	121	0			

2020 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

Deutsche Bank AG

As of 30/06/2020

(min EUR)															
Direct exposures															
Residual Maturity	Country / Region	On balance sheet						Derivatives				Off balance sheet		Risk weighted exposure amount	
		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		Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures			
				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 [Africa	86	85	25	0	0	61	0	0	0	0	0	40	0	278
[3M - 1Y [		263	262	28	0	60	174	0	0	0	0	0	43	0
[1Y - 2Y [		9	8	0	0	0	8	0	0	0	0	0	0	0
[2Y - 3Y [		85	84	0	0	0	84	0	0	0	0	0	10	0
[3Y - 5Y [		325	312	135	0	0	188	0	0	0	0	0	20	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more	936	852	500	0	434	434	3	222	0	0	0	403	1		
Total		1,704	1,603	688	0	60	950	3	222	0	0	516	1	278	
[0 - 3M [Others	1,698	1,674	672	0	225	631	1	15	5	5	0	0	0	1,953
[3M - 1Y [		2,942	2,638	1,261	0	1,575	22	1	276	1	51	0	0	0
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y [		3,347	3,069	1,751	0	1,359	226	2	74	2	19	13	0	0
[3Y - 5Y [		3,233	2,718	1,118	0	1,125	989	0	0	0	10	0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more	8,646	6,524	7,245	0	1,090	279	24	258	12	86	11	0	0		
Total		19,866	16,624	12,047	0	5,374	2,147	29	622	22	170	24	0	1,953	

Notes and definitions

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

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

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

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

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

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

Regions:

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

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

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

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

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

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

(7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

2020 EU-wide Transparency Exercise
Performing and non-performing exposures
 Deutsche Bank AG

	As of 31/03/2020								As of 30/06/2020									
	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ¹				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 ¹				Collaterals and financial guarantees received on non-performing exposures
	Of which performing but past due >=90 days and <=90 days	Of which non-performing ¹			On performing exposures ²	On non-performing exposures ¹				Of which performing but past due >=90 days and <=90 days	Of which non-performing ¹			On performing exposures ²	On non-performing exposures ¹			
		Of which: defaulted	Of which Stage 3			Of which Stage 3	Of which: defaulted	Of which Stage 3			Of which Stage 3							
(min EUR)																		
Cash balances at central banks and other demand deposits									173,762	0	2	2	2	10	0	0	0	
Debt securities (including at amortised cost and fair value)	70,180	0	105	105	26	14	0	0	65,507	0	451	451	421	30	19	19	64	
Central banks	1,190	0	0	0	0	0	0	0	1,298	0	0	0	0	0	0	0	0	
General governments	44,463	0	0	0	6	0	0	0	44,437	0	0	0	0	9	0	0	0	
Credit institutions	12,048	0	0	0	1	0	0	0	8,309	0	0	0	0	1	0	0	0	
Other financial corporations	6,713	0	56	56	7	13	0	0	6,279	0	58	58	56	4	17	17	0	
Non-financial corporations	5,764	0	49	49	11	1	0	0	5,184	0	393	393	365	16	2	2	64	
Loans and advances (including at amortised cost and fair value)	834,819	725	10,567	10,411	1,242	3,207	3,955	644,609	1,774	12,371	12,257	12,014	1,451	3,524	3,485	4,865		
Central banks	123,550	0	0	0	3	0	0	0	3,687	0	0	0	0	0	0	0	0	
General governments	19,448	2	46	46	8	5	35	16,924	0	267	255	255	10	13	13	233		
Credit institutions	83,984	49	4	4	27	0	0	50,377	0	3	3	3	21	0	0	0		
Other financial corporations	194,892	100	1,411	1,400	56	248	130	175,443	64	1,366	1,365	1,224	131	228	197	113		
Non-financial corporations	210,842	158	4,904	4,827	532	1,610	1,642	196,232	289	6,351	6,306	6,205	572	1,948	1,944	2,326		
of which: small and medium-sized enterprises at amortised cost	27,585	49	993	978	81	434	414	27,681	63	964	956	956	91	556	555	279		
of which: Loans collateralised by commercial immovable property at amortised cost	33,082	6	442	422	45	32	252	32,903	133	490	472	472	69	57	57	301		
Households	202,102	417	4,201	4,134	617	1,344	2,149	201,946	1,421	4,384	4,328	4,328	717	1,334	1,331	2,195		
of which: Loans collateralised by residential immovable property at amortised cost	155,256	211	1,720	1,671	200	426	1,272	156,160	1,204	1,991	1,947	1,947	248	431	429	1,539		
of which: Credit for consumption at amortised cost	25,882	188	1,651	1,641	401	781	9	25,649	181	1,484	1,474	1,474	451	776	776	11		
DEBT INSTRUMENTS other than HFT	904,998	725	10,672	10,516	1,268	3,222	3,955	883,879	1,774	12,823	12,710	12,437	1,492	3,542	3,504	4,930		
OFF-BALANCE SHEET EXPOSURES	243,306		1,539	1,534	204	139	140	250,164		1,615	1,611	1,605	232	174	180	83		

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.

2020 EU-wide Transparency Exercise

Forborne exposures

Deutsche Bank AG

	As of 31/03/2020						As of 30/06/2020					
	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 collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
(min EUR)												
Cash balances at central banks and other demand deposits							0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	267	37	0	0	0		259	259	0	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	267	37	0	0	0		259	259	0	0	0	
Loans and advances (including at amortised cost and fair value)	5,041	3,254	1,001	954	2,067		13,044	4,463	1,206	1,072	2,959	2,138
Central banks	0	0	0	0	0		0	0	0	0	0	0
General governments	4	4	2	2	0		212	212	9	9	194	194
Credit institutions	0	0	0	0	0		0	0	0	0	0	0
Other financial corporations	92	38	10	10	77		1,363	84	70	56	61	22
Non-financial corporations	2,994	2,009	667	643	1,200		8,752	2,954	825	736	1,838	1,355
of which: small and medium-sized enterprises at amortised cost	577	456	182	178	319		545	404	206	199	241	
Households	1,951	1,203	322	298	789		2,716	1,214	302	271	866	567
DEBT INSTRUMENTS other than HFT	5,308	3,291	1,002	954	2,067		13,302	4,722	1,206	1,072	2,959	
Loan commitments given	340	180	14	13	68		505	194	26	24	42	4
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice									0			
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria									0			

⁽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⁾ The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above.

2020 EU-wide Transparency Exercise
Breakdown of loans and advances to non-financial corporations other than held for trading
 Deutsche Bank AG

(mln EUR)	As of 31/03/2020						As of 30/06/2020					
	Gross carrying amount		Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹	Gross carrying amount		Of which: non-performing	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹	
	Of which: non-performing	of which: defaulted				Of which: non-performing	of which: defaulted					
A Agriculture, forestry and fishing	714	40	714	10	0	657	32	32	657	11	0	
B Mining and quarrying	3,258	165	3,149	37	0	3,488	155	155	3,422	38	0	
C Manufacturing	36,251	1,036	35,860	571	0	33,554	1,150	1,147	33,162	632	0	
D Electricity, gas, steam and air conditioning supply	4,741	89	4,676	46	0	4,614	85	85	4,508	45	0	
E Water supply	537	63	537	10	0	515	61	61	515	13	0	
F Construction	4,067	444	4,063	223	0	4,566	441	431	4,438	245	0	
G Wholesale and retail trade	24,242	675	24,015	433	0	21,016	964	961	20,860	533	0	
H Transport and storage	6,198	255	6,142	79	0	5,706	330	329	5,651	101	0	
I Accommodation and food service activities	3,331	98	3,331	29	0	3,059	116	114	3,059	45	0	
J Information and communication	8,077	152	8,077	70	0	6,637	288	288	6,637	115	0	
K Financial and insurance activities	33,063	388	32,212	205	0	30,258	1,149	1,148	29,375	212	0	
L Real estate activities	47,064	597	47,029	145	0	45,830	641	622	45,795	186	0	
M Professional, scientific and technical activities	12,050	421	12,050	113	0	11,599	437	433	11,599	129	0	
N Administrative and support service activities	6,698	290	6,619	91	0	6,741	310	309	6,528	140	0	
O Public administration and defence, compulsory social security	809	0	326	0	0	904	0	0	446	1	0	
P Education	393	2	393	2	0	409	2	2	409	2	0	
Q Human health services and social work activities	4,295	39	4,293	34	0	3,280	17	17	3,278	19	0	
R Arts, entertainment and recreation	1,323	10	1,323	14	0	1,151	19	18	1,151	23	0	
S Other services	13,731	140	13,702	23	4	12,247	153	153	12,036	26	4	
Loans and advances	210,842	4,904	208,512	2,138	4	196,232	6,351	6,306	193,526	2,516	4	

⁽¹⁾ The items 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F 06.01), 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.

2020 EU-wide Transparency Exercise
Information on loans and advances subject to legislative and non-legislative moratoria in accordance with EBA Guidelines EBA/GL/2020/02
 Deutsche Bank AG

As of 30/06/2020																
(mln EUR)	Number of obligors	Gross carrying amount							Accumulated impairment, accumulated negative changes in fair value due to credit risk							Gross carrying amount
		Performing			Non-performing				Performing			Non-performing				
			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past due <= 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past due <= 90 days	Inflows to non-performing exposures	
Loans and advances for which legislative and non-legislative moratorium (associated with a request ¹⁾)	104,782	9,702														
Loans and advances subject to legislative and non-legislative moratorium (granted and active)		3,858	3,813	0	513	45	0	14	37	27	0	17	11	0	3	0
of which: Households		1,133	1,102	0	190	32	0	12	19	12	0	9	7	0	3	0
of which: Collateralised by residential immovable property		826	801	0	127	25	0	7	8	3	0	3	4	0	1	0
of which: Non-financial corporations		2,661	2,648	0	315	13	0	2	19	15	0	8	3	0	1	0
of which: Small and Medium-sized Enterprises		1,109	1,101	0	251	7	0	0	10	8	0	6	2	0	0	0
of which: Collateralised by commercial immovable property		38	38	0	15	0	0	0	0	0	0	0	0	0	0	0

¹⁾ Including eligible obligors who didn't opt out of moratoria, where the specifications of the moratoria do not require obligors to opt in by submitting requests.