

1. CAPITAL

Capital position CRD3 rules	31/12/2012		30/06/2013		References to COREP reporting
	Million EUR	% RWA	Million EUR	% RWA	
A) Common equity before deductions (Original own funds <u>without hybrid instruments and government support measures other than ordinary shares</u>) (+)	40,842		44,635		COREP CA 1.1 without Hybrid instruments and government support measures other than ordinary shares
Of which: adjustment to valuation differences in other AFS assets ⁽¹⁾ (-/+)	0		0		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-2,886		-2,962		COREP CA 1.3.T1* (negative amount)
Of which: IRB provision shortfall and IRB equity expected loss amounts (before tax) (-)	-879		-850		As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
C) Common equity (A+B)	37,956	11.4%	41,673	13.3%	
Of which: ordinary shares subscribed by government	0		0		Paid up ordinary shares subscribed by government
D) CoCos issued before 30 June 2012 according to EBA Common Term Sheet (+)	0		0		EBA/REC/2011/1
E) Other Existing government support measures (+)	0		0		
F) Core Tier 1 including other instruments eligible and existing government support measures (C+D+E)	37,956	11.4%	41,673	13.3%	
G) Hybrid instruments not subscribed by government	12,526		12,568		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
H) Tier 1 Capital (F+G)	50,482	15.1%	54,241	17.3%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
I) RWA	333,605		314,304		
CRR / CRDIV memo items					
Common Equity instruments under A) not eligible as CET1 (under CRR)	0		0		Articles 26(1) point (c) and 26(2) of CRR
Adjustments to Minority Interests	124		136		Article 84 of CRR
DTAs that rely on future profitability (net of associated DTL)	8,300		7,565		Articles 36(1) point (c) and 38 of CRR [new COREP CA4 lines {1.2 + 1.3 - 2.2.1 - 2.2.2}]
Holdings of CET1 capital instruments of financial sector entities: reciprocal cross holdings, non significant and significant investments	3,204		3,489		Articles 36(1) point (g), (h) and (i), 43, 44 and 45 of CRR
RWA for Credit Value Adjustment Risk (CVA)	27,519		13,943		Articles 381 to 386 of CRR

Notes and definitions

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

Explanatory footnotes

All counterparty countries	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Central banks and central governments		112	-	103,123	76	100,364	135	35	-	3,753	9	50	24	-	-	0	-	0	
Institutions		22,602	56	64,628	227	11,749	31	3,156	-	8,665	59	555	15	-	36	-	19	1	
Corporates		26,106	2,115	273,844	7,486	27,448	3,355	17,006	-	79,793	2,067	18,930	1,885	-	445	-	1,264	459	
Corporates - Of Which: Specialised Lending		14,112	1,564	-	-	1,974	-	9,355	-	-	-	1,581	-	-	343	-	-	-	
Corporates - Of Which: SME		696	36	2,749	333	1,540	218	463	-	1,843	99	1,252	132	-	-	-	119	30	
Retail		-	-	177,636	5,456	14,156	659	-	-	35,584	461	8,099	545	-	-	-	1,546	76	
Retail - Secured on real estate property	76.9%	-	-	143,178	2,645	6,840	494	-	-	19,940	222	3,537	383	-	-	-	583	32	
Retail - Secured on real estate property - Of Which: SME	91.7%	-	-	361	20	4	-	-	-	71	2	3	-	-	-	-	3	-	
Retail - Secured on real estate property - Of Which: non-SME	76.9%	-	-	142,817	2,626	6,836	494	-	-	19,870	220	3,533	383	-	-	-	580	32	
Retail - Qualifying Revolving		-	-	4,514	35	304	2	-	-	620	2	56	1	-	-	-	125	0	
Retail - Other Retail		-	-	29,944	2,775	7,012	163	-	-	15,024	236	4,506	160	-	-	-	837	45	
Retail - Other Retail - Of Which: SME		-	-	530	41	29	0	-	-	237	3	22	0	-	-	-	26	0	
Retail - Other Retail - Of Which: non-SME		-	-	29,414	2,734	6,983	163	-	-	14,786	234	4,485	160	-	-	-	811	45	
Equity		377	-	1,197	0	5,877	3	1,394	-	4,060	0	5,768	8	-	-	-	-	-	
Securitisation		22,658	-	36,724	-	2,626	-	9,315	-	4,010	-	1,457	-	-	-	-	-	-	
Other non-credit obligation assets		-	-	6,465	0	21,315	1,921	-	-	4,283	0	16,669	1,299	-	-	-	-	406	
TOTAL		71,855	2,172	663,617	13,245	183,535	6,102	30,905	0	140,149	2,596	51,528	3,774	-	481	-	2,829	-	942
Securitisation and re-securitisations positions deducted from capital *		-	3,014	-	152	-	94	-	-	-	-	-	-	-	205	-	-	-	

Notes and definitions
* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Central banks and central governments		-	-	95	0	67,523	-	-	-	10	0	0	-	-	-	0	-	0	
Institutions		9,118	0	3,715	0	8,835	3	1,012	-	644	-	224	4	-	0	-	0	0	
Corporates		12,468	763	31,744	1,060	4,597	1,336	8,224	-	12,095	143	4,117	463	-	199	-	446	112	
Corporates - Of Which: Specialised Lending		5,266	585	-	-	-	-	3,508	-	-	-	-	-	-	121	-	-	-	
Corporates - Of Which: SME		696	36	736	50	10	10	463	-	429	8	9	4	-	-	-	31	0	
Retail		-	-	146,699	3,030	4,987	19	-	-	28,015	240	3,261	30	-	-	-	808	61	
Retail - Secured on real estate property	80.0%	-	-	122,373	2,102	1,377	17	-	-	17,393	215	818	3	-	-	-	473	30	
Retail - Secured on real estate property - Of Which: SME	74.2%	-	-	7	-	-	-	-	-	2	-	-	-	-	-	-	-	-	
Retail - Secured on real estate property - Of Which: non-SME	80.0%	-	-	122,367	2,102	1,377	17	-	-	17,391	215	818	3	-	-	-	473	30	
Retail - Qualifying Revolving		-	-	4,441	34	237	0	-	-	598	2	22	0	-	-	-	125	0	
Retail - Other Retail		-	-	19,885	893	3,373	2	-	-	10,025	23	2,421	27	-	-	-	210	32	
Retail - Other Retail - Of Which: SME		-	-	131	1	24	-	-	-	40	0	18	-	-	-	-	-	-	
Retail - Other Retail - Of Which: non-SME		-	-	19,754	892	3,349	2	-	-	9,985	23	2,403	27	-	-	-	210	32	
Equity		369	-	322	0	884	0	1,364	-	1,145	0	533	0	-	-	-	-	-	
Securitisation		6,779	-	1,881	-	1,025	-	1,627	-	87	-	844	-	-	-	-	-	-	
Other non-credit obligation assets		-	-	2,936	0	17	111	-	-	1,990	0	2	41	-	-	-	-	71	
TOTAL		28,734	763	187,393	4,090	87,868	1,469	12,227	0	43,986	383	8,981	539	-	199	-	1,254	-	244
Securitisation and re-securitisations positions deducted from capital *		-	79	-	30	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions
1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure
* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
U.S.	Central banks and central governments	-	-	66,894	-	96	-	-	-	331	-	19	-	-	-	-	-	-	-
	Institutions	1,660	-	13,227	23	688	3	346	-	1,469	4	238	1	-	-	-	-	-	
	Corporates	4,823	158	91,124	1,175	2,377	26	3,094	-	22,507	226	2,046	23	47	-	84	-	1	
	Corporates - Of Which: Specialised Lending	3,317	155	-	-	-	-	2,267	-	-	-	-	-	47	-	-	-	-	
	Corporates - Of Which: SME	-	-	440	-	-	-	-	-	224	-	-	-	-	-	-	-	-	
	Retail	-	-	87	98	48	3	-	-	13	12	21	2	-	-	0	-	0	
	Retail - Secured on real estate property	94.1%	-	63	2	47	3	-	-	9	0	20	2	-	-	0	-	0	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property - Of Which: non-SME	94.1%	-	63	2	47	3	-	-	9	0	20	2	-	-	0	-	0	
	Retail - Qualifying Revolving	-	-	5	0	0	0	-	-	0	0	0	0	-	-	0	-	-	
	Retail - Other Retail	-	-	19	96	1	0	-	-	4	12	1	0	-	-	0	-	0	
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Other Retail - Of Which: non-SME	-	-	19	96	1	0	-	-	4	12	1	0	-	-	0	-	0	
	Equity	3	-	275	-	1,203	3	10	-	990	-	1,891	7	-	-	-	-	-	
	Securitisation	4,326	-	25,085	-	695	-	2,476	-	2,776	-	340	-	-	-	-	-	-	
	Other non-credit obligation assets	-	-	1,879	-	16	37	-	-	1,878	-	44	31	-	-	-	-	13	
	TOTAL		10,811	158	198,571	1,295	5,123	72	5,926	0	29,963	242	4,599	65	-	47	-	85	-
Securitisation and re-securitisations positions deducted from capital *		-	1,775	-	65	-	88	-	-	-	-	-	-	-	32	-	-	-	-

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		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
United Kingdom	Central banks and central governments	-	-	93	-	11,747	-	-	-	12	-	-	-	-	-	-	-	-	
	Institutions	2,166	-	4,780	17	307	0	353	-	900	21	5	0	-	-	-	-	-	
	Corporates	1,733	150	20,032	1,285	969	205	1,202	-	4,923	490	540	192	104	-	56	-	2	
	Corporates - Of Which: Specialised Lending	1,522	88	-	-	-	-	1,073	-	-	-	-	-	104	-	-	-	-	
	Corporates - Of Which: SME	-	-	27	-	5	6	-	-	29	-	4	1	-	-	-	-	0	
	Retail	-	-	288	313	14	1	-	-	50	34	8	0	-	-	10	-	0	
	Retail - Secured on real estate property	69.2%	-	243	43	12	1	-	-	43	1	7	0	-	-	9	-	0	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property - Of Which: non-SME	69.2%	-	243	43	12	1	-	-	43	1	7	0	-	-	9	-	0	
	Retail - Qualifying Revolving	-	-	4	0	0	0	-	-	0	0	0	0	-	-	0	-	-	
	Retail - Other Retail	-	-	40	271	2	0	-	-	7	34	1	0	-	-	1	-	0	
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Other Retail - Of Which: non-SME	-	-	40	271	2	0	-	-	7	34	1	0	-	-	1	-	0	
	Equity	0	-	80	-	1,496	-	0	-	277	-	1,457	-	-	-	-	-	-	
	Securitisation	3,526	-	170	-	57	-	954	-	13	-	50	-	-	-	-	-	-	
	Other non-credit obligation assets	-	-	3	-	0	529	-	-	1	-	-	140	-	-	-	-	1	
	TOTAL		7,425	150	25,447	1,616	14,590	734	2,509	0	6,177	545	2,060	333	-	104	-	66	-
Securitisation and re-securitisations positions deducted from capital *		-	288	-	30	-	-	-	-	-	-	-	-	139	-	-	-	-	-

Notes and definitions

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		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Italy	Central banks and central governments	78	-	1,646	-	4,340	-	17	-	428	-	0	-	-	-	-	-	-	0	0
	Institutions	824	-	4,607	-	4	-	327	-	302	-	1	-	-	-	-	-	-	0	0
	Corporates	239	-	4,707	586	745	12	195	-	1,991	74	592	25	-	-	-	-	-	65	30
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	45	2	1	-	-	-	31	1	1	-	-	-	-	-	-	0	0
	Retail	-	-	11,809	1,169	6,328	172	-	-	3,697	74	3,340	154	-	-	-	-	-	378	3
	Retail - Secured on real estate property	53.2%	-	-	6,181	74	3,212	138	-	-	620	1	1,633	132	-	-	-	-	24	2
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	53.2%	-	-	6,181	74	3,212	138	-	-	620	1	1,633	132	-	-	-	-	24	2
	Retail - Qualifying Revolving	-	-	-	2	0	66	2	-	-	0	-	34	1	-	-	-	-	0	0
	Retail - Other Retail	-	-	5,626	1,095	3,050	33	-	-	3,077	72	1,672	21	-	-	-	-	-	354	1
	Retail - Other Retail - Of Which: SME	-	-	-	-	0	-	-	-	-	-	0	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	5,626	1,095	3,050	33	-	-	3,077	72	1,672	21	-	-	-	-	-	354	1
	Equity	-	-	1	-	7	-	7	-	2	-	23	-	7	-	-	-	-	-	-
	Securitisation	-	-	107	-	150	-	601	-	138	-	21	-	125	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	0	845	-	-	-	-	0	704	-	-	-	-	-	198
TOTAL		1,249	0	22,925	1,755	12,025	1,030	678	0	6,463	148	4,065	884	-	0	-	443	-	231	
Securitisation and re-securitisations positions deducted from capital *		-	20	-	-	-	6	-	-	-	-	-	-	-	-	-	-	-	-	

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		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Netherlands	Central banks and central governments	-	-	47	-	5,438	-	-	-	13	-	2	-	-	-	-	-	-	-	
	Institutions	514	-	2,149	-	123	6	117	-	342	-	22	1	-	-	-	-	-	0	
	Corporates	714	499	12,419	70	7,758	1,228	453	-	3,424	66	7,072	711	-	-	-	-	-	3	262
	Corporates - Of Which: Specialised Lending	321	208	-	-	-	-	203	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	287	-	1,433	198	-	-	179	-	1,175	123	-	-	-	-	-	-	30
	Retail	-	-	104	4	576	43	-	-	15	0	288	15	-	-	-	-	-	0	11
	Retail - Secured on real estate property	71.0%	-	-	76	3	420	9	-	9	0	185	4	-	-	-	-	-	0	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	71.0%	-	-	76	3	420	9	-	9	0	185	4	-	-	-	-	-	0	-
	Retail - Qualifying Revolving	-	-	3	0	0	0	-	-	0	0	0	-	-	-	-	-	-	0	-
	Retail - Other Retail	-	-	24	0	156	34	-	-	6	0	103	11	-	-	-	-	-	0	11
	Retail - Other Retail - Of Which: SME	-	-	-	-	0	-	-	-	-	0	0	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	24	0	156	34	-	-	6	0	103	11	-	-	-	-	-	0	11
	Equity	-	-	0	-	265	-	2	-	0	-	240	-	-	-	-	-	-	-	-
	Securitisation	-	1,087	-	159	-	-	-	391	-	11	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	18	-	0	11	-	18	-	0	8	-	-	-	-	-	-	1
TOTAL		2,315	499	14,896	74	14,160	1,289	963	0	3,825	66	7,625	735	-	0	-	4	-	274	
Securitisation and re-securitisations positions deducted from capital *		-	96	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

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** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **						
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Luxembourg	Central banks and central governments	-	-	1,198	-	316	-	-	-	136	-	0	-	-	-	-	-	-	-	-
	Institutions	9	-	1,519	-	1,099	-	2	-	132	-	9	-	36	-	-	-	-	-	-
	Corporates	1,162	152	9,226	845	231	388	765	-	1,551	213	227	363	76	-	91	-	-	29	-
	Corporates - Of Which: Specialised Lending	909	152	-	-	-	-	592	-	-	-	-	-	71	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	24	-	-	-	-	-	20	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	29	3	986	2	-	-	5	0	494	3	-	-	2	-	-	0	0
	Retail - Secured on real estate property	90.1%	-	-	24	2	985	2	-	-	4	0	493	3	-	-	2	-	0	0
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	90.1%	-	-	24	2	985	2	-	-	4	0	493	3	-	-	2	-	0	0
	Retail - Qualifying Revolving	-	-	1	0	0	-	-	-	0	-	-	-	-	-	0	-	-	-	-
	Retail - Other Retail	-	-	4	1	1	0	-	-	1	0	1	0	-	-	0	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	4	1	1	0	-	-	1	0	1	0	-	-	0	-	-	-	-
	Equity	-	-	18	-	802	-	16	-	60	-	438	-	-	-	-	-	-	-	-
	Securitisation	-	-	2,846	-	-	-	73	-	216	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	1	-	0	0	-	-	1	-	1	0	-	-	-	-	-	-	0
	TOTAL		1,217	152	14,837	848	3,435	391	856	0	2,101	213	1,169	365	-	112	-	93	-	30
Securitisation and re-securitisations positions deducted from capital *		-	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **						
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Spain	Central banks and central governments	-	-	619	-	319	11	-	-	217	-	-	17	-	-	-	-	-	-	-
	Institutions	1,223	-	5,160	-	0	0	165	-	770	-	0	0	-	-	0	-	-	0	0
	Corporates	385	67	5,979	608	357	0	265	-	2,271	273	352	0	-	-	184	-	-	0	-
	Corporates - Of Which: Specialised Lending	277	67	-	-	-	-	156	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	247	123	-	-	-	-	237	45	-	-	-	-	37	-	-	-	-
	Retail	-	-	10,125	556	268	33	-	-	1,679	72	121	19	-	-	282	-	-	0	0
	Retail - Secured on real estate property	55.8%	-	-	7,790	283	221	33	-	-	646	0	89	19	-	-	56	-	-	-
	Retail - Secured on real estate property - Of Which: SME	56.1%	-	-	8	2	-	-	-	-	1	-	-	-	-	-	0	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	55.8%	-	-	7,782	281	221	33	-	-	645	0	89	19	-	-	55	-	-	-
	Retail - Qualifying Revolving	-	-	5	0	0	-	-	-	1	0	0	-	-	-	0	-	-	-	-
	Retail - Other Retail	-	-	2,330	273	47	0	-	-	1,033	72	32	0	-	-	226	-	-	0	0
	Retail - Other Retail - Of Which: SME	-	-	37	6	0	-	-	-	16	1	0	-	-	-	4	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	2,293	267	47	0	-	-	1,016	71	32	0	-	-	222	-	-	0	0
	Equity	-	-	0	0	111	-	-	-	0	0	121	-	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	-	-	732	-	-	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	134	-	80	5	-	-	134	-	16	5	-	-	-	-	-	-	1
	TOTAL		2,568	67	22,017	1,165	1,135	50	1,163	0	5,071	345	610	41	-	0	-	465	-	1
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Switzerland	Central banks and central governments	-	-	4,770	-	50	-	-	-	36	-	10	-	-	-	-	-	-	-
	Institutions	808	-	1,507	-	16	0	75	-	154	-	3	0	-	-	-	-	-	-
	Corporates	145	0	8,222	74	453	0	92	-	1,428	12	94	0	-	-	-	9	-	-
	Corporates - Of Which: Specialised Lending	29	0	-	-	-	-	20	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	2	-	-	-	-	-	1	-	-	-	-	-	-	-	-	-
	Retail	-	-	262	5	7	0	-	-	45	0	4	0	-	-	-	1	-	0
	Retail - Secured on real estate property	75.9%	-	162	4	5	0	-	-	25	0	2	0	-	-	-	0	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	75.9%	-	162	4	5	0	-	-	25	0	2	0	-	-	-	0	-	-
	Retail - Qualifying Revolving	-	-	12	0	0	-	-	-	1	0	0	-	-	-	-	0	-	-
	Retail - Other Retail	-	-	87	1	2	0	-	-	18	0	2	0	-	-	-	0	-	0
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	87	1	2	0	-	-	18	0	2	0	-	-	-	0	-	0
	Equity	-	-	78	-	23	-	-	-	199	-	23	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	-	-	-	55	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	805	-	0	1	-	-	23	-	0	1	-	-	-	-	-	0
	TOTAL		953	0	15,643	79	549	2	222	0	1,884	12	134	1	-	0	-	10	-
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
France	Central banks and central governments	-	-	155	-	2,692	-	-	-	27	-	-	-	-	-	-	-	-	-
	Institutions	1,168	-	4,653	-	29	-	263	-	500	-	5	-	-	-	-	-	-	-
	Corporates	1,657	-	4,166	2	200	2	1,072	-	1,141	6	181	1	-	-	-	2	-	0
	Corporates - Of Which: Specialised Lending	954	-	-	-	-	-	607	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	16	-	-	-	-	-	5	-	-	-	-	-	-	-	-	-
	Retail	-	-	164	5	4	0	-	-	29	0	2	0	-	-	-	1	-	-
	Retail - Secured on real estate property	84.8%	-	64	3	2	-	-	-	8	0	1	-	-	-	-	0	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	84.8%	-	64	3	2	-	-	-	8	0	1	-	-	-	-	0	-	-
	Retail - Qualifying Revolving	-	-	6	0	0	-	-	-	1	-	0	-	-	-	-	0	-	-
	Retail - Other Retail	-	-	93	2	1	0	-	-	20	0	1	0	-	-	-	0	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	93	2	1	0	-	-	20	0	1	0	-	-	-	0	-	-
	Equity	0	-	55	-	64	-	0	-	204	-	36	-	-	-	-	-	-	-
	Securitisation	855	-	2	-	-	-	-	266	-	0	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	0	-	0	0	-	-	0	-	0	0	-	-	-	-	-	0
	TOTAL		3,681	0	9,195	7	2,989	2	1,601	0	1,900	6	225	1	-	0	-	3	-
Securitisation and re-securitisations positions deducted from capital *		-	0	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Cayman Islands	Central banks and central governments	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	-	-	0	-	0	-	-	-	-	-	0	-	0	-	-	-	-	-
	Corporates	1	216	6,093	55	564	-	0	-	1,734	21	177	-	-	-	-	16	-	
	Corporates - Of Which: Specialised Lending	1	216	-	-	-	-	0	-	-	-	-	-	-	-	-	-	-	
	Corporates - Of Which: SME	-	-	2	-	-	-	-	-	3	-	-	-	-	-	-	-	-	
	Retail	-	-	0	-	0	0	-	-	0	-	-	0	-	-	-	-	-	
	Retail - Secured on real estate property	66.7%	-	0	-	-	-	-	-	0	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property - Of Which: non-SME	66.7%	-	0	-	-	-	-	-	0	-	-	-	-	-	-	-	-	
	Retail - Qualifying Revolving	-	-	0	-	-	-	-	-	0	-	-	-	-	-	-	-	-	
	Retail - Other Retail	-	-	0	-	0	0	-	-	0	-	-	0	-	-	-	-	-	
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail - Other Retail - Of Which: non-SME	-	-	0	-	0	0	-	-	0	-	-	0	-	-	-	-	-	
	Equity	-	-	99	-	222	-	-	-	317	-	202	-	-	-	-	-	-	
	Securitisations	-	1,080	-	1,507	-	239	-	984	-	163	-	95	-	-	-	-	-	
	Other non-credit obligation assets	-	-	-	-	0	0	-	-	-	-	0	0	-	-	-	-	-	
TOTAL		1,081	216	7,700	55	1,025	0	985	0	2,213	21	475	0	-	0	-	16	-	0
Securitisations and re-securitisations positions deducted from capital *		-	140	-	4	-	-	-	-	-	-	-	-	-	18	-	-	-	-

Notes and definitions
1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure
* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

All counterparty countries	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Central banks and central governments		81	-	104,653	64	72,771	11	21	-	4,187	40	59	17	-	-	0	-	0	
Institutions		7,522	-	78,015	130	13,679	15	1,321	-	9,852	65	526	11	-	71	1	-	2	
Corporates		15,830	1,021	271,083	7,975	29,512	3,454	9,981	0	80,712	1,834	17,261	1,921	416	1,397	1,397	-	466	
Corporates - Of Which: Specialised Lending		8,312	838	1,981	397	1,941	5	5,302	-	520	-	1,328	-	314	-	-	-	-	
Corporates - Of Which: SME		115	8	3,622	330	1,452	237	85	-	1,956	79	1,231	141	-	89	-	-	36	
Retail		-	-	182,303	5,250	12,722	357	-	-	36,497	367	7,441	365	-	-	1,683	-	84	
Retail - Secured on real estate property	76.8%	-	-	147,584	2,589	6,036	249	-	-	21,170	241	3,064	238	-	-	624	-	34	
Retail - Secured on real estate property - Of Which: SME	67.1%	-	-	2,355	94	53	-	-	-	262	2	21	-	-	-	16	-	-	
Retail - Secured on real estate property - Of Which: non-SME	76.9%	-	-	145,229	2,495	5,983	249	-	-	20,908	239	3,043	238	-	-	608	-	34	
Retail - Qualifying Revolving		-	-	4,663	28	67	2	-	-	647	2	40	1	-	-	138	-	0	
Retail - Other Retail		-	-	30,056	2,632	6,620	106	-	-	14,680	124	4,337	126	-	-	921	-	49	
Retail - Other Retail - Of Which: SME		-	-	1,428	74	32	0	-	-	439	3	24	0	-	-	50	-	0	
Retail - Other Retail - Of Which: non-SME		-	-	28,629	2,559	6,588	106	-	-	14,241	121	4,313	126	-	-	871	-	49	
Equity		412	-	1,024	7	3,957	0	1,524	-	3,464	20	3,807	0	-	-	-	-	-	
Securitisation		16,184	-	37,409	-	2,339	-	6,659	-	3,561	-	1,349	-	-	-	-	-	-	
Other non-credit obligation assets		-	-	6,130	-	17,305	1,433	-	-	4,075	-	11,902	1,178	-	-	-	-	460	
TOTAL		40,030	1,021	680,617	13,425	152,285	5,271	19,506	0	142,348	2,326	42,345	3,493	-	488	-	3,081	-	1,011
Securitisation and re-securitisations positions deducted from capital *		-	1,249	-	1,017	-	94	-	-	-	-	-	-	193	-	-	-	-	

Notes and definitions
* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Central banks and central governments		-	-	2,539	0	45,953	-	-	-	13	0	1	-	-	-	0	-	0	
Institutions		3,705	-	8,608	0	10,058	-	446	-	941	-	213	-	1	-	0	-	1	
Corporates		8,914	788	37,572	1,158	4,017	1,169	5,554	0	14,920	185	3,772	353	194	485	95	-	95	
Corporates - Of Which: Specialised Lending		4,672	605	103	23	210	5	3,051	-	23	-	153	-	99	-	-	-	-	
Corporates - Of Which: SME		115	8	1,246	112	0	12	85	-	926	27	0	4	-	33	-	-	0	
Retail		-	-	151,669	2,877	3,208	23	-	-	29,549	243	2,317	1	-	-	872	-	69	
Retail - Secured on real estate property	78.8%	-	-	126,435	2,009	251	23	-	-	18,863	233	99	1	-	-	505	-	31	
Retail - Secured on real estate property - Of Which: SME	73.9%	-	-	9	1	-	-	-	-	2	-	-	-	-	0	-	-	-	
Retail - Secured on real estate property - Of Which: non-SME	78.6%	-	-	126,425	2,008	251	23	-	-	18,861	233	99	1	-	-	505	-	31	
Retail - Qualifying Revolving		-	-	4,591	28	0	0	-	-	638	2	0	-	-	138	-	-	-	
Retail - Other Retail		-	-	20,644	840	2,957	0	-	-	10,048	8	2,218	0	-	229	-	-	38	
Retail - Other Retail - Of Which: SME		-	-	120	1	23	-	-	-	40	0	17	-	-	0	-	-	-	
Retail - Other Retail - Of Which: non-SME		-	-	20,524	839	2,934	0	-	-	10,009	8	2,200	0	-	229	-	-	38	
Equity		403	-	307	0	432	0	1,491	-	1,089	0	396	0	-	-	-	-	-	
Securitisation		4,957	-	2,991	-	1,068	-	1,393	-	143	-	848	-	-	-	-	-	-	
Other non-credit obligation assets		-	-	2,995	-	112	69	-	-	2,158	-	47	28	-	-	-	-	48	
TOTAL		17,979	788	206,682	4,036	64,849	1,261	8,884	0	48,814	428	7,594	383	-	196	-	1,357	-	214
Securitisation and re-securitisations positions deducted from capital *		-	44	-	35	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions
1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure
* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **						
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
U.S.	Central banks and central governments	-	-	67,506	64	168	-	-	-	255	40	34	-	-	-	-	-	-	-	-
	Institutions	1,166	-	15,090	58	461	3	219	-	1,622	24	210	1	-	-	-	-	-	-	0
	Corporates	340	14	78,295	1,122	2,644	34	167	-	19,803	226	2,264	34	-	-	-	-	98	-	3
	Corporates - Of Which: Specialised Lending	187	14	133	-	274	-	94	-	7	-	229	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	425	-	1	-	-	-	173	-	1	-	-	-	-	-	-	-	-
	Retail	-	-	248	68	17	2	-	-	25	8	9	1	-	-	-	-	0	-	0
	Retail - Secured on real estate property	90.2%	-	-	60	2	16	1	-	-	8	0	8	1	-	-	-	0	-	-
	Retail - Secured on real estate property - Of Which: SME	58.3%	-	-	4	0	-	-	-	-	0	-	-	-	-	-	-	0	-	-
	Retail - Secured on real estate property - Of Which: non-SME	93.3%	-	-	56	2	16	1	-	-	8	0	8	1	-	-	-	0	-	-
	Retail - Qualifying Revolving	-	-	5	0	0	-	-	-	0	-	0	-	-	-	-	-	0	-	-
	Retail - Other Retail	-	-	183	66	1	0	-	-	16	8	1	0	-	-	-	-	0	-	0
	Retail - Other Retail - Of Which: SME	-	-	2	-	-	-	-	-	0	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	181	66	1	0	-	-	16	8	1	0	-	-	-	-	0	-	0
	Equity	2	-	230	-	694	0	7	-	826	-	688	0	-	-	-	-	-	-	-
	Securitisation	3,438	-	25,619	-	456	-	1,835	-	2,388	-	201	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	363	-	48	27	-	-	352	-	78	31	-	-	-	-	-	-	9
	TOTAL		4,946	14	187,351	1,312	4,487	66	2,228	0	25,271	298	3,484	67	-	0	-	98	-	13
Securitisation and re-securitisations positions deducted from capital *		-	162	-	949	-	88	-	-	-	-	-	-	-	25	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **						
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
United Kingdom	Central banks and central governments	-	-	1,263	-	5,650	-	-	-	110	-	0	-	-	-	-	-	-	-	-
	Institutions	460	-	4,231	2	348	0	137	-	720	1	17	0	-	-	-	-	-	-	-
	Corporates	312	-	22,869	1,559	1,216	203	184	-	4,920	400	458	190	-	-	128	-	59	-	3
	Corporates - Of Which: Specialised Lending	164	-	1,020	129	80	-	106	-	210	-	62	-	-	-	128	-	-	-	-
	Corporates - Of Which: SME	-	-	95	-	5	7	-	-	26	-	4	0	-	-	-	-	-	-	-
	Retail	-	-	286	261	243	7	-	-	58	28	181	4	-	-	-	-	9	-	1
	Retail - Secured on real estate property	74.4%	-	-	246	39	242	7	-	-	50	1	179	4	-	-	-	8	-	1
	Retail - Secured on real estate property - Of Which: SME	64.4%	-	-	29	7	-	-	-	-	3	0	-	-	-	-	-	2	-	-
	Retail - Secured on real estate property - Of Which: non-SME	76.2%	-	-	217	32	242	7	-	-	48	1	179	4	-	-	-	6	-	1
	Retail - Qualifying Revolving	-	-	4	0	-	-	-	-	0	-	-	-	-	-	-	-	0	-	-
	Retail - Other Retail	-	-	36	222	2	0	-	-	7	28	1	0	-	-	-	-	1	-	-
	Retail - Other Retail - Of Which: SME	-	-	10	0	-	-	-	-	1	-	-	-	-	-	-	-	0	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	26	222	2	0	-	-	6	28	1	0	-	-	-	-	1	-	-
	Equity	0	-	78	-	1,381	-	0	-	278	-	1,341	-	-	-	-	-	-	-	-
	Securitisation	2,460	-	331	-	55	-	539	-	29	-	47	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	1	-	1	52	-	-	0	-	0	66	-	-	-	-	-	-	9
	TOTAL		3,232	0	29,060	1,821	8,894	262	861	0	6,115	429	2,044	261	-	128	-	68	-	13
Securitisation and re-securitisations positions deducted from capital *		-	310	-	8	-	0	-	-	-	-	-	-	-	153	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **						
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Italy	Central banks and central governments	62	-	1,453	-	4,239	-	14	-	525	-	0	-	-	-	-	-	-	0	0
	Institutions	350	-	4,910	-	675	-	138	-	581	-	12	-	-	-	-	-	-	0	0
	Corporates	289	-	4,663	556	698	69	230	-	1,829	72	483	53	-	-	-	-	-	73	34
	Corporates - Of Which: Specialised Lending	-	-	-	-	180	-	-	-	-	-	126	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	2	1	-	-	-	-	3	1	-	-	-	-	-	-	-	0
	Retail	-	-	11,539	1,186	6,167	172	-	-	3,334	70	3,250	160	-	-	-	-	-	425	4
	Retail - Secured on real estate property	54.1%	-	6,381	81	3,075	148	-	-	554	2	1,541	143	-	-	-	-	-	29	2
	Retail - Secured on real estate property - Of Which: SME	43.2%	-	0	-	-	-	-	-	0	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	54.1%	-	6,381	81	3,075	148	-	-	554	2	1,541	143	-	-	-	-	-	29	2
	Retail - Qualifying Revolving	-	-	2	0	67	2	-	-	0	-	40	1	-	-	-	-	-	0	0
	Retail - Other Retail	-	-	5,156	1,106	3,025	22	-	-	2,780	67	1,669	16	-	-	-	-	-	396	2
	Retail - Other Retail - Of Which: SME	-	-	2	-	0	-	-	-	0	-	0	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	5,155	1,106	3,025	22	-	-	2,780	67	1,669	16	-	-	-	-	-	396	2
	Equity	-	1	2	-	7	-	2	-	7	-	7	-	-	-	-	-	-	-	-
	Securitisation	-	115	-	101	-	500	-	149	-	18	-	128	-	-	-	-	-	-	-
Other non-credit obligation assets	-	-	-	-	0	869	-	-	-	-	0	707	-	-	-	-	-	-	243	
TOTAL		816	0	22,668	1,742	12,287	1,110	534	0	6,295	142	3,880	920	-	0	-	498	-	280	
Securitisation and re-securitisations positions deducted from capital *		-	1	-	-	-	6	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **						
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Netherlands	Central banks and central governments	-	-	141	-	5,537	-	-	-	12	-	25	-	-	-	-	-	-	-	-
	Institutions	84	-	2,866	-	143	6	24	-	478	-	23	1	-	-	-	-	-	-	0
	Corporates	949	86	13,685	47	10,774	1,092	569	-	3,297	54	6,899	632	-	-	-	-	-	3	259
	Corporates - Of Which: Specialised Lending	380	86	-	-	-	-	280	-	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	213	-	1,399	198	-	-	147	-	1,195	121	-	-	-	-	-	-	35
	Retail	-	-	103	4	546	57	-	-	17	0	276	23	-	-	-	-	-	0	9
	Retail - Secured on real estate property	74.1%	-	78	3	391	24	-	-	11	0	172	10	-	-	-	-	-	0	0
	Retail - Secured on real estate property - Of Which: SME	45.1%	-	0	-	-	-	-	-	0	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	74.3%	-	77	3	391	24	-	-	11	0	172	10	-	-	-	-	-	0	0
	Retail - Qualifying Revolving	-	-	3	0	-	-	-	-	0	0	-	-	-	-	-	-	-	0	-
	Retail - Other Retail	-	-	22	0	156	34	-	-	5	0	103	13	-	-	-	-	-	0	9
	Retail - Other Retail - Of Which: SME	-	-	0	-	0	-	-	-	0	-	0	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	22	0	155	34	-	-	5	0	103	13	-	-	-	-	-	0	9
	Equity	-	2	0	-	193	-	9	-	0	-	182	-	-	-	-	-	-	-	-
	Securitisation	-	863	-	209	-	-	288	-	15	-	-	-	-	-	-	-	-	-	-
Other non-credit obligation assets	-	-	26	-	0	94	-	-	26	-	0	58	-	-	-	-	-	-	37	
TOTAL		1,899	86	17,029	51	17,193	1,250	889	0	3,845	54	7,404	714	-	0	-	4	-	305	
Securitisation and re-securitisations positions deducted from capital *		-	81	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

2. CREDIT RISK
as of 30 June 2013

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **						
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Luxembourg	Central banks and central governments	-	-	3,325	-	215	-	-	-	384	-	0	-	-	-	-	-	-	-	-
	Institutions	70	-	1,527	9	1,295	-	19	-	126	1	1	-	70	-	1	-	-	-	
	Corporates	1,013	41	10,073	841	398	529	651	-	1,428	104	294	487	94	-	127	-	44	-	
	Corporates - Of Which: Specialised Lending	863	41	54	0	-	-	561	-	5	-	-	-	87	-	-	-	-	-	
	Corporates - Of Which: SME	-	-	21	-	-	-	-	-	12	-	-	-	-	-	-	-	-	-	
	Retail	-	-	31	3	992	3	-	-	6	0	497	3	-	-	2	-	0	-	
	Retail - Secured on real estate property	92.0%	-	25	3	991	3	-	-	5	0	496	3	-	-	2	-	0	-	
	Retail - Secured on real estate property - Of Which: SME	15.5%	-	0	-	-	-	-	-	0	-	-	-	-	-	-	-	-	-	
	Retail - Secured on real estate property - Of Which: non-SME	92.0%	-	25	3	991	3	-	-	5	0	496	3	-	-	2	-	0	-	
	Retail - Qualifying Revolving	-	-	1	0	-	-	-	-	0	-	-	-	-	-	0	-	-	-	
	Retail - Other Retail	-	-	5	0	1	0	-	-	1	0	1	0	-	-	0	-	-	-	
	Retail - Other Retail - Of Which: SME	-	-	0	-	-	-	-	-	0	-	-	-	-	-	-	-	-	-	
	Retail - Other Retail - Of Which: non-SME	-	-	5	0	1	0	-	-	1	0	1	0	-	-	0	-	-	-	
	Equity	-	-	12	-	163	-	16	-	40	-	150	-	-	-	-	-	-	-	
	Securitisation	-	-	2,472	-	-	-	35	-	191	-	-	-	-	-	-	-	-	-	
	Other non-credit obligation assets	-	-	1	-	0	0	-	-	1	-	0	0	-	-	-	-	-	-	
	TOTAL		1,120	41	17,441	852	3,063	532	721	0	2,176	105	942	491	-	164	-	130	-	44
Securitisation and re-securitisations positions deducted from capital *		-	0	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Spain	Central banks and central governments	-	-	1,240	-	375	11	-	-	581	-	0	17	-	-	-	-	-	-
	Institutions	495	-	2,945	-	0	-	70	-	767	-	0	-	-	-	0	-	-	-
	Corporates	388	67	3,612	711	341	0	254	-	2,295	226	251	0	-	-	269	-	0	-
	Corporates - Of Which: Specialised Lending	275	67	-	-	241	-	155	-	-	-	186	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	211	135	-	-	-	-	138	39	-	-	-	-	26	-	-	-
	Retail	-	-	9,923	532	262	29	-	-	2,080	5	120	16	-	-	304	-	0	-
	Retail - Secured on real estate property	59.7%	-	7,679	299	216	29	-	-	772	1	89	16	-	-	56	-	0	-
	Retail - Secured on real estate property - Of Which: SME	56.8%	-	470	19	-	-	-	-	51	-	-	-	-	-	3	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	59.9%	-	7,208	280	216	29	-	-	721	1	89	16	-	-	53	-	0	-
	Retail - Qualifying Revolving	-	-	4	0	-	-	-	-	1	-	-	-	-	-	0	-	-	-
	Retail - Other Retail	-	-	2,240	233	46	0	-	-	1,307	4	31	0	-	-	247	-	0	-
	Retail - Other Retail - Of Which: SME	-	-	208	9	0	-	-	-	67	0	0	-	-	-	7	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	2,032	224	46	0	-	-	1,241	4	31	0	-	-	240	-	0	-
	Equity	-	-	4	-	108	-	-	-	14	-	116	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	8	-	756	-	-	-	2	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	2	-	-	4	-	-	2	-	-	4	-	-	-	-	-	1
	TOTAL		1,612	67	17,725	1,243	1,094	45	1,081	0	5,738	231	489	37	-	0	-	573	-
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

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** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Switzerland	Central banks and central governments	-	-	7,236	-	-	-	-	-	-	38	-	-	-	-	-	-	-	-
	Institutions	32	-	2,190	-	13	0	10	-	240	-	3	0	-	-	-	-	-	-
	Corporates	165	0	7,188	74	433	0	110	-	1,398	14	99	0	-	-	-	9	-	-
	Corporates - Of Which: Specialised Lending	61	0	-	-	-	-	42	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	4	-	-	-	-	-	1	-	-	-	-	-	-	-	-	-
	Retail	-	-	326	6	6	0	-	-	61	1	3	0	-	-	-	1	-	-
	Retail - Secured on real estate property	77.4%	-	172	5	4	0	-	-	30	1	2	0	-	-	-	0	-	-
	Retail - Secured on real estate property - Of Which: SME	50.2%	-	5	-	-	-	-	-	1	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	78.3%	-	167	5	4	0	-	-	29	1	2	0	-	-	-	0	-	-
	Retail - Qualifying Revolving	-	-	12	0	-	-	-	-	1	0	-	-	-	-	-	0	-	-
	Retail - Other Retail	-	-	141	2	2	0	-	-	30	0	2	0	-	-	-	0	-	-
	Retail - Other Retail - Of Which: SME	-	-	1	-	-	-	-	-	0	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	140	2	2	0	-	-	29	0	2	0	-	-	-	0	-	-
	Equity	-	-	52	-	22	-	-	-	125	-	22	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	-	-	-	32	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	1,085	-	0	2	-	-	19	-	0	1	-	-	-	-	-	0
TOTAL		197	0	18,078	80	475	2	152	0	1,881	14	128	2	-	0	-	10	-	0
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
France	Central banks and central governments	-	-	995	-	3,723	-	-	-	57	-	-	-	-	-	-	-	-	-
	Institutions	569	-	4,825	-	49	-	132	-	558	-	10	-	-	-	-	-	-	-
	Corporates	1,618	-	4,206	7	295	1	1,002	-	1,166	11	227	0	-	-	-	3	-	0
	Corporates - Of Which: Specialised Lending	909	-	45	-	131	-	547	-	3	-	90	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	15	-	-	-	-	-	4	-	-	-	-	-	-	-	-	-
	Retail	-	-	167	7	2	0	-	-	27	0	1	0	-	-	-	0	-	-
	Retail - Secured on real estate property	77.9%	-	66	5	1	-	-	-	10	0	0	-	-	-	-	0	-	-
	Retail - Secured on real estate property - Of Which: SME	58.1%	-	2	0	-	-	-	-	0	-	-	-	-	-	-	-	0	-
	Retail - Secured on real estate property - Of Which: non-SME	79.0%	-	64	4	1	-	-	-	10	0	0	-	-	-	-	0	-	-
	Retail - Qualifying Revolving	-	-	6	0	-	-	-	-	1	0	-	-	-	-	-	0	-	-
	Retail - Other Retail	-	-	95	2	1	0	-	-	16	0	1	0	-	-	-	0	-	-
	Retail - Other Retail - Of Which: SME	-	-	12	0	-	-	-	-	3	-	-	-	-	-	-	0	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	83	2	1	0	-	-	13	0	1	0	-	-	-	0	-	-
	Equity	0	-	0	-	63	-	0	-	1	-	35	-	-	-	-	-	-	-
	Securitisation	775	-	1	-	-	-	-	271	0	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	0	0	-	-	-	-	0	0	-	-	-	-	-	0
TOTAL		2,962	0	10,195	13	4,133	1	1,405	0	1,810	11	273	0	-	0	-	3	-	0
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Central banks and central governments		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Institutions		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Corporates		44	-	7,782	228	564	8	31	-	2,683	13	220	8	-	-	16	-	-	
Corporates - Of Which: Specialised Lending		44	-	1	187	-	-	31	-	0	-	-	-	-	-	-	-	-	
Corporates - Of Which: SME		-	-	-	-	8	-	-	-	-	-	0	-	-	-	-	-	-	
Retail		-	-	1	-	-	0	-	-	0	-	-	0	-	-	-	-	-	
Retail - Secured on real estate property	0.0%	-	-	0	-	-	-	-	-	0	-	-	-	-	-	-	-	-	
Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	0	-	-	-	-	-	0	-	-	-	-	-	-	-	-	
Retail - Qualifying Revolving		-	-	0	-	-	-	-	-	0	-	-	-	-	-	-	-	-	
Retail - Other Retail		-	-	0	-	-	0	-	-	0	-	-	0	-	-	-	-	-	
Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Retail - Other Retail - Of Which: non-SME		-	-	0	-	-	0	-	-	0	-	-	0	-	-	-	-	-	
Equity		-	-	60	-	123	-	-	-	180	-	121	-	-	-	-	-	-	
Securitisations		392	-	1,371	-	243	-	81	-	151	-	97	-	-	-	-	-	-	
Other non-credit obligation assets		-	-	-	-	0	0	-	-	-	-	0	0	-	-	-	-	-	
TOTAL		437	0	9,214	228	930	8	112	0	3,015	13	438	8	-	0	-	16	-	0
Securitisations and re-securitisations positions deducted from capital *		-	51	-	6	-	-	-	-	-	-	-	-	15	-	-	-	-	-

Notes and definitions
 1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure
 * Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
 ** As explained in the Guidelines

Explanatory footnotes

3. SECURITISATION SUMMARY

DE017
DEUTSCHE BANK AG

(in million Euro)

	Exposure Value as of 31/12/2012	Exposure Value as of 30/06/2013
Banking Book	65,269	58,292
Trading Book (excl. correlation trading)	14,097	15,744
Correlation Trading Portfolio	62,357	37,187
Total	141,722	111,223

Explanatory footnotes

4. MARKET RISK

DE017
DEUTSCHE BANK AG

(in million Euro)

	31/12/2012		30/06/2013	
	TOTAL RISK EXPOSURE AMOUNT		TOTAL RISK EXPOSURE AMOUNT	
	SA	IM	SA	IM
Traded Debt Instruments	6,287	38,263	7,800	37,949
TDI - General risk	352	11,482	325	9,894
TDI - Specific risk	5,935	26,781	7,475	28,055
Equities	0	4,255	0	3,325
Equities - General risk	0	2,219	0	1,752
Equities - Specific risk	0	2,036	0	1,573
Foreign exchange risk	479	1,735	433	4,123
Commodities risk	0	2,039	0	1,407

Explanatory footnotes

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DEUTSCHE BANK AG

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Austria	14	9	14	0	0	0	0	-0
[3M - 1Y]		67	0	46	0	0	46	19	-0
[1Y - 2Y]		69	0	69	27	0	42	-0	1
[2Y - 3Y]		710	0	698	705	0	0	-9	-0
[3Y - 5Y]		59	0	26	39	0	0	8	-1
[5Y - 10Y]		441	0	199	137	0	62	21	0
[10Y - more]		1,385	0	1,191	647	0	544	-103	0
Total		2,746	9	2,241	1,555	0	693	-64	-0
[0 - 3M]	Belgium	226	37	214	10	0	166	0	-0
[3M - 1Y]		519	56	516	309	0	151	-244	-0
[1Y - 2Y]		21	0	0	10	0	0	7	-0
[2Y - 3Y]		69	0	31	34	0	0	0	-0
[3Y - 5Y]		1,013	2	866	808	0	55	38	0
[5Y - 10Y]		470	0	228	356	0	0	76	-0
[10Y - more]		399	50	64	7	0	4	194	-0
Total		2,717	145	1,918	1,535	0	377	71	-0
[0 - 3M]	Bulgaria	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Cyprus	0	0	0	0	0	0	0	0
[3M - 1Y]		7	0	7	0	0	7	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		1	0	1	0	0	1	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	10
[5Y - 10Y]		5	0	5	0	0	5	0	-0
[10Y - more]		0	0	0	0	0	0	0	0
Total		13	0	13	0	0	13	0	9

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DEUTSCHE BANK AG

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Czech Republic	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Denmark	17	0	12	10	0	2	-16	0
[3M - 1Y]		10	0	7	0	0	7	-12	-0
[1Y - 2Y]		3	0	0	0	0	0	-13	-0
[2Y - 3Y]		35	0	34	0	0	34	-19	-0
[3Y - 5Y]		102	0	0	0	0	0	65	-0
[5Y - 10Y]		91	0	29	0	0	29	9	-0
[10Y - more]		31	0	0	0	0	0	-4	-0
Total		289	0	82	10	0	72	10	-1
[0 - 3M]	Estonia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Finland	0	0	0	0	0	0	-0	0
[3M - 1Y]		24	0	20	0	0	20	4	0
[1Y - 2Y]		18	0	3	0	0	3	13	-0
[2Y - 3Y]		10	0	10	0	0	10	-401	-0
[3Y - 5Y]		220	0	110	105	0	5	61	-0
[5Y - 10Y]		342	0	16	0	0	16	-226	-0
[10Y - more]		17	0	3	0	0	3	11	0
Total		631	0	163	105	0	58	-537	-1

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DEUTSCHE BANK AG

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	France	460	51	136	0	0	136	105	-0
[3M - 1Y]		739	0	660	0	0	635	-15	0
[1Y - 2Y]		137	0	0	1	0	0	-59	0
[2Y - 3Y]		217	0	112	25	0	86	41	-0
[3Y - 5Y]		2,007	0	1,664	1,283	0	299	48	-6
[5Y - 10Y]		1,256	42	243	516	0	0	20	-1
[10Y - more]		1,582	0	1,201	996	1	204	-23	13
Total		6,399	93	4,016	2,822	1	1,360	117	6
[0 - 3M]	Germany	4,468	3,302	4,269	132	0	775	-33	0
[3M - 1Y]		6,055	1,592	5,831	352	0	3,817	19	0
[1Y - 2Y]		3,741	1,125	3,445	339	0	1,954	26	0
[2Y - 3Y]		2,315	933	1,967	296	0	747	-51	-0
[3Y - 5Y]		5,344	1,168	4,193	2,719	164	202	233	0
[5Y - 10Y]		4,664	1,289	3,044	1,464	0	287	-268	0
[10Y - more]		7,299	1,510	4,531	3,038	3	0	305	0
Total		33,886	10,919	27,280	8,341	167	7,783	231	-0
[0 - 3M]	Greece	7	0	7	0	0	7	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		15	0	0	0	0	0	15	0
[10Y - more]		17	0	17	0	0	17	0	0
Total		39	0	24	0	0	24	15	0
[0 - 3M]	Hungary	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		13	13	13	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		13	13	13	0	0	0	0	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DEUTSCHE BANK AG

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Iceland	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-0
[3Y - 5Y]		0	0	0	0	0	0	0	1
[5Y - 10Y]		0	0	0	0	0	0	0	-0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Ireland	35	0	8	0	0	8	27	0
[3M - 1Y]		2	0	2	0	0	2	0	-0
[1Y - 2Y]		15	0	15	0	0	15	-1	-0
[2Y - 3Y]		37	0	3	0	0	3	33	-0
[3Y - 5Y]		41	0	5	0	0	5	33	-2
[5Y - 10Y]		836	0	289	300	0	0	467	-2
[10Y - more]		5	0	5	0	0	5	0	-1
Total		970	0	327	300	0	38	559	-4
[0 - 3M]	Italy	74	40	0	0	0	0	3	0
[3M - 1Y]		1,724	101	0	0	0	0	353	-0
[1Y - 2Y]		881	0	292	0	0	292	-347	-1
[2Y - 3Y]		490	0	0	10	0	0	0	-5
[3Y - 5Y]		1,250	0	0	0	0	0	721	9
[5Y - 10Y]		2,329	177	338	281	0	0	1,283	46
[10Y - more]		2,096	0	0	454	0	0	1,130	108
Total		8,845	318	631	745	0	292	3,144	157
[0 - 3M]	Latvia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DEUTSCHE BANK AG

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Liechtenstein	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Lithuania	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Luxembourg	2	0	0	0	0	0	2	0
[3M - 1Y]		51	0	51	0	0	5	-29	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		78	0	78	39	0	39	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		131	0	129	39	0	44	-27	0
[0 - 3M]	Malta	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DEUTSCHE BANK AG

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Netherlands	137	81	121	0	0	41	-15	-0
[3M - 1Y]		128	21	85	0	0	64	28	-0
[1Y - 2Y]		429	3	81	0	0	78	222	-0
[2Y - 3Y]		1,884	0	1,422	1,321	0	100	-51	0
[3Y - 5Y]		3,846	23	2,354	2,189	0	142	1,290	-0
[5Y - 10Y]		1,426	6	1,259	906	0	347	-1,035	-0
[10Y - more]		427	7	0	266	35	0	-975	0
Total		8,276	141	5,322	4,682	35	770	-537	-1
[0 - 3M]	Norway	0	0	0	0	0	0	0	-0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	-0
[2Y - 3Y]		0	0	0	0	0	0	0	-0
[3Y - 5Y]		0	0	0	0	0	0	0	-0
[5Y - 10Y]		8	0	8	0	0	8	0	-0
[10Y - more]		0	0	0	0	0	0	0	0
Total		9	0	9	0	0	9	0	-1
[0 - 3M]	Poland	67	5	67	62	0	1	0	-0
[3M - 1Y]		2	1	2	0	0	1	0	-0
[1Y - 2Y]		31	3	30	0	0	27	0	-0
[2Y - 3Y]		65	2	38	0	0	36	25	-1
[3Y - 5Y]		96	8	11	0	0	3	0	-1
[5Y - 10Y]		139	5	134	61	31	38	0	-1
[10Y - more]		25	4	23	0	0	19	0	0
Total		425	27	306	122	31	124	25	-3
[0 - 3M]	Portugal	10	0	10	3	0	7	0	0
[3M - 1Y]		94	0	51	0	0	51	27	-0
[1Y - 2Y]		82	0	59	0	0	59	12	-1
[2Y - 3Y]		76	0	18	0	0	18	46	1
[3Y - 5Y]		9	0	8	3	0	5	0	-5
[5Y - 10Y]		19	0	13	0	0	13	-79	3
[10Y - more]		107	0	40	42	0	0	43	-1
Total		397	0	198	48	0	152	48	-4

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DEUTSCHE BANK AG

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Romania	0	0	0	0	0	0	0	-0
[3M - 1Y]		0	0	0	0	0	0	0	-0
[1Y - 2Y]		36	0	36	0	0	36	0	-0
[2Y - 3Y]		11	4	10	0	0	10	0	2
[3Y - 5Y]		14	0	10	0	0	10	0	-0
[5Y - 10Y]		1	0	0	0	0	0	0	-0
[10Y - more]		0	0	0	0	0	0	0	0
Total		63	4	56	0	0	56	0	1
[0 - 3M]	Slovakia	1	0	1	0	0	1	0	-0
[3M - 1Y]		2	0	2	0	0	2	0	-0
[1Y - 2Y]		11	0	11	0	0	11	0	-0
[2Y - 3Y]		22	0	22	0	0	22	0	0
[3Y - 5Y]		20	0	20	16	0	4	0	-0
[5Y - 10Y]		23	0	16	22	0	0	0	-0
[10Y - more]		27	0	27	0	0	27	0	0
Total		104	0	97	38	0	65	0	-0
[0 - 3M]	Slovenia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		73	0	73	73	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		73	0	73	73	0	0	0	0
[0 - 3M]	Spain	673	166	651	0	0	485	2	-0
[3M - 1Y]		339	0	281	0	5	261	0	-0
[1Y - 2Y]		175	0	9	99	0	0	5	-1
[2Y - 3Y]		209	48	120	63	4	5	0	-2
[3Y - 5Y]		295	0	55	0	0	55	-68	7
[5Y - 10Y]		166	0	36	0	0	36	2	-8
[10Y - more]		398	298	308	40	0	0	5	-1
Total		2,254	512	1,461	202	9	842	-54	-4

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DEUTSCHE BANK AG

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Sweden	0	0	0	0	0	0	0	0
[3M - 1Y]		5	0	5	0	0	5	-1	0
[1Y - 2Y]		38	0	38	0	0	12	1	-0
[2Y - 3Y]		5	0	0	0	0	0	-15	-0
[3Y - 5Y]		39	0	39	0	0	39	-4	-0
[5Y - 10Y]		18	0	14	0	0	14	-14	-0
[10Y - more]		4	0	1	0	0	1	3	0
Total		109	0	96	0	0	70	-31	-1
[0 - 3M]	United Kingdom	591	486	537	0	42	8	-1	-0
[3M - 1Y]		149	9	144	46	1	89	-65	-0
[1Y - 2Y]		18	0	0	0	5	0	-72	-0
[2Y - 3Y]		6	0	0	0	0	0	-105	-1
[3Y - 5Y]		609	0	571	288	50	233	-30	2
[5Y - 10Y]		641	32	381	127	82	147	-20	-6
[10Y - more]		3,196	33	1,650	707	631	313	794	0
Total		5,210	559	3,283	1,167	811	791	501	-5
[0 - 3M]	Australia	845	19	844	696	0	129	-12	-0
[3M - 1Y]		548	13	519	415	0	90	-4	0
[1Y - 2Y]		397	0	395	164	0	231	-9	-0
[2Y - 3Y]		123	0	7	0	0	7	-15	4
[3Y - 5Y]		361	0	313	0	0	313	-8	8
[5Y - 10Y]		1,202	0	910	0	0	910	42	2
[10Y - more]		880	0	489	0	0	489	31	0
Total		4,356	32	3,477	1,276	0	2,169	25	13
[0 - 3M]	Canada	1,479	418	1,352	0	211	979	80	0
[3M - 1Y]		523	0	354	0	0	282	-68	0
[1Y - 2Y]		116	0	33	0	0	33	-125	0
[2Y - 3Y]		869	0	223	0	0	94	-214	0
[3Y - 5Y]		555	0	206	0	0	206	17	0
[5Y - 10Y]		217	0	0	0	0	0	-298	0
[10Y - more]		549	0	0	0	0	0	232	0
Total		4,307	418	2,168	0	211	1,594	-377	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DEUTSCHE BANK AG

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Hong Kong	370	0	369	0	0	369	0	0
[3M - 1Y]		32	0	32	0	0	32	0	-0
[1Y - 2Y]		48	0	22	0	0	22	0	-0
[2Y - 3Y]		41	0	28	0	0	28	0	0
[3Y - 5Y]		23	0	0	0	0	0	0	0
[5Y - 10Y]		29	0	5	0	0	5	-5	0
[10Y - more]		16	0	0	0	0	0	0	0
Total		558	0	456	0	0	456	-5	0
[0 - 3M]	Japan	2,364	0	2,328	1,100	0	1,228	1	0
[3M - 1Y]		418	0	407	0	0	407	2	-0
[1Y - 2Y]		517	0	502	0	4	498	10	-0
[2Y - 3Y]		167	0	44	0	0	44	115	-2
[3Y - 5Y]		1,161	0	409	0	0	409	-49	-2
[5Y - 10Y]		1,978	0	1,175	9	0	1,166	-3	-0
[10Y - more]		1,640	0	72	0	0	72	43	0
Total		8,245	0	4,936	1,109	4	3,823	119	-4
[0 - 3M]	U.S.	4,269	1	2,677	50	0	1,400	-2	5
[3M - 1Y]		1,662	2	192	72	45	25	-537	0
[1Y - 2Y]		3,250	5	230	67	653	0	-21	-1
[2Y - 3Y]		2,184	5	505	0	424	76	-432	-37
[3Y - 5Y]		5,719	42	2,249	5	266	1,936	-68	8
[5Y - 10Y]		7,677	277	354	0	0	81	3,055	1
[10Y - more]		31,970	2,148	27,651	536	326	24,642	65	1,208
Total		56,729	2,481	33,857	729	1,714	28,159	2,062	1,185
[0 - 3M]	Switzerland	52	50	50	0	0	0	1	0
[3M - 1Y]		6	0	0	0	0	0	5	0
[1Y - 2Y]		94	0	86	15	0	71	-0	0
[2Y - 3Y]		23	0	8	0	0	8	7	0
[3Y - 5Y]		152	0	137	17	0	119	15	0
[5Y - 10Y]		129	0	106	29	0	77	10	0
[10Y - more]		149	0	76	1	0	74	48	0
Total		604	50	462	61	0	349	86	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DEUTSCHE BANK AG

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Other advanced economies non EEA	1,094	102	1,091	6	0	983	-8	0
[3M - 1Y]		1,078	8	1,068	0	0	1,043	-15	-0
[1Y - 2Y]		185	0	93	0	0	93	-34	-1
[2Y - 3Y]		235	0	230	0	0	230	-87	-9
[3Y - 5Y]		123	0	0	0	0	0	-175	-2
[5Y - 10Y]		270	0	110	0	0	110	-78	3
[10Y - more]		379	0	363	0	0	363	-24	-2
Total		3,364	111	2,955	6	0	2,822	-420	-11
[0 - 3M]	Other Central and Eastern Europe countries non EEA	185	0	138	19	0	119	48	-0
[3M - 1Y]		369	0	367	0	0	368	0	-3
[1Y - 2Y]		579	0	281	0	0	281	148	-4
[2Y - 3Y]		358	30	350	0	0	350	3	1
[3Y - 5Y]		764	180	636	0	0	456	97	-14
[5Y - 10Y]		843	18	644	0	0	626	81	-13
[10Y - more]		351	0	138	0	0	138	153	-11
Total		3,449	228	2,553	20	0	2,337	530	-44
[0 - 3M]	Middle East	103	93	0	0	0	3	0	0
[3M - 1Y]		2	0	0	0	0	1	-3	-0
[1Y - 2Y]		2	0	2	0	0	2	0	-1
[2Y - 3Y]		15	1	15	0	0	14	0	-5
[3Y - 5Y]		27	27	26	0	0	1	0	-1
[5Y - 10Y]		13	0	9	0	0	9	0	-2
[10Y - more]		344	335	344	0	0	13	0	0
Total		506	457	396	0	0	42	-2	-8
[0 - 3M]	Latin America and the Caribbean	104	47	79	0	0	31	-1	0
[3M - 1Y]		841	113	839	0	0	724	-56	-1
[1Y - 2Y]		586	82	585	0	0	503	-0	-5
[2Y - 3Y]		219	27	216	0	0	188	-24	2
[3Y - 5Y]		597	76	442	26	0	341	33	-20
[5Y - 10Y]		1,006	180	875	0	0	695	6	-7
[10Y - more]		1,020	189	905	0	0	708	16	-13
Total		4,372	714	3,940	26	0	3,190	-25	-43

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DEUTSCHE BANK AG

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Africa	247	40	246	0	0	206	1	0
[3M - 1Y]		262	62	262	0	0	201	0	-0
[1Y - 2Y]		73	66	73	0	0	7	0	0
[2Y - 3Y]		98	81	98	0	0	17	0	0
[3Y - 5Y]		258	227	225	0	0	78	0	-1
[5Y - 10Y]		223	138	210	0	0	34	0	-4
[10Y - more]		325	237	292	0	0	14	0	0
Total		1,487	851	1,407	0	0	558	1	-5
[0 - 3M]	Others	1,335	829	1,319	0	759	496	-163	-0
[3M - 1Y]		1,347	49	1,346	0	15	1,296	-22	-1
[1Y - 2Y]		547	48	532	0	13	484	15	-3
[2Y - 3Y]		306	11	148	0	0	137	-14	-0
[3Y - 5Y]		353	8	320	21	0	293	-24	-7
[5Y - 10Y]		1,540	49	1,417	3	0	1,370	-13	-3
[10Y - more]		721	0	679	0	0	678	1	0
Total		6,148	994	5,761	23	787	4,755	-219	-13
TOTAL EEA 30		73,601	12,741	47,739	21,785	1,055	13,633	3,473	149

Notes and definitions

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

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

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

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DEUTSCHE BANK AG

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Austria	23	11	16	0	0	0	6	-0
[3M - 1Y]		36	0	27	0	0	27	-1	-0
[1Y - 2Y]		59	0	57	26	0	31	2	-0
[2Y - 3Y]		708	0	706	692	0	14	2	-1
[3Y - 5Y]		525	0	448	505	0	0	6	-1
[5Y - 10Y]		437	0	235	251	0	0	19	-1
[10Y - more]		1,302	0	1,114	617	0	497	-80	0
Total	3,090	11	2,604	2,091	0	570	-46	-3	
[0 - 3M]	Belgium	473	96	473	310	0	67	-270	-0
[3M - 1Y]		29	0	0	10	0	0	5	-0
[1Y - 2Y]		32	0	31	0	0	31	0	-0
[2Y - 3Y]		145	0	36	107	0	0	10	-0
[3Y - 5Y]		1,033	2	947	812	0	133	31	0
[5Y - 10Y]		576	40	479	296	0	143	62	-1
[10Y - more]		286	47	17	7	0	0	165	0
Total	2,572	185	1,982	1,541	0	374	3	-1	
[0 - 3M]	Bulgaria	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total	0	0	0	0	0	0	0	0	
[0 - 3M]	Cyprus	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		1	0	1	0	0	1	0	7
[3Y - 5Y]		0	0	0	0	0	0	0	-0
[5Y - 10Y]		0	0	0	0	0	0	0	-0
[10Y - more]		0	0	0	0	0	0	0	0
Total	1	0	1	0	0	1	0	7	

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DEUTSCHE BANK AG

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Czech Republic	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Denmark	1	0	0	0	0	0	-5	0
[3M - 1Y]		11	0	8	0	0	8	-2	-0
[1Y - 2Y]		0	0	0	0	0	0	-18	-0
[2Y - 3Y]		28	0	28	0	0	28	-6	-0
[3Y - 5Y]		130	0	1	0	0	1	64	0
[5Y - 10Y]		96	0	61	0	0	61	3	-0
[10Y - more]		45	0	13	0	0	13	-41	-0
Total		312	0	111	0	0	110	-5	-1
[0 - 3M]	Estonia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Finland	12	0	11	0	0	11	1	0
[3M - 1Y]		7	0	0	0	0	0	7	-0
[1Y - 2Y]		47	0	38	0	0	38	9	-0
[2Y - 3Y]		195	0	189	162	0	27	-385	-0
[3Y - 5Y]		121	0	15	0	0	15	92	-0
[5Y - 10Y]		328	0	26	0	0	26	-72	-0
[10Y - more]		21	0	11	0	0	11	8	0
Total		732	0	290	162	0	127	-339	-0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DEUTSCHE BANK AG

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	France	219	14	0	10	0	147	8	22
[3M - 1Y]		1,287	337	1,157	0	0	313	7	-0
[1Y - 2Y]		122	0	0	7	0	0	-52	-0
[2Y - 3Y]		575	0	368	1	254	114	106	-0
[3Y - 5Y]		2,251	0	1,898	1,162	504	149	-26	-2
[5Y - 10Y]		1,474	41	813	44	53	676	10	-3
[10Y - more]		1,522	0	637	954	1	0	46	-1
Total		7,450	392	4,873	2,178	811	1,399	99	14
[0 - 3M]	Germany	4,844	3,854	4,814	46	0	849	22	0
[3M - 1Y]		4,317	1,803	4,199	483	0	1,821	-77	0
[1Y - 2Y]		3,646	1,394	3,463	154	0	1,894	13	-0
[2Y - 3Y]		2,487	702	1,904	250	212	809	152	-0
[3Y - 5Y]		6,807	1,286	5,887	2,595	477	1,529	69	0
[5Y - 10Y]		5,148	1,033	3,139	1,724	0	379	-309	0
[10Y - more]		6,685	1,409	4,544	2,911	0	237	259	0
Total		33,932	11,482	27,950	8,163	689	7,519	129	-0
[0 - 3M]	Greece	0	0	0	0	0	0	0	0
[3M - 1Y]		1	0	1	0	0	1	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		1	0	1	0	0	1	0	0
[10Y - more]		26	0	22	0	0	22	-9	0
Total		28	0	23	0	0	23	-9	0
[0 - 3M]	Hungary	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		12	12	12	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		12	12	12	0	0	0	0	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DEUTSCHE BANK AG

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Iceland	0	0	0	0	0	0	0	-0
[3M - 1Y]		0	0	0	0	0	0	0	-0
[1Y - 2Y]		0	0	0	0	0	0	0	-0
[2Y - 3Y]		0	0	0	0	0	0	0	4
[3Y - 5Y]		0	0	0	0	0	0	0	-0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	3
[0 - 3M]	Ireland	50	0	50	0	0	50	0	-0
[3M - 1Y]		2	0	0	0	0	0	-8	-0
[1Y - 2Y]		11	0	11	0	0	11	0	0
[2Y - 3Y]		42	0	9	0	0	9	22	-0
[3Y - 5Y]		45	0	20	0	0	20	26	-3
[5Y - 10Y]		766	0	304	307	0	0	415	-2
[10Y - more]		0	0	0	0	0	0	0	0
Total		917	0	394	307	0	90	455	-5
[0 - 3M]	Italy	115	54	0	0	0	0	-2	-0
[3M - 1Y]		1,478	32	879	0	0	451	0	-0
[1Y - 2Y]		519	0	0	9	0	0	352	-1
[2Y - 3Y]		185	0	0	0	0	0	0	-3
[3Y - 5Y]		1,672	0	158	279	0	0	1,209	0
[5Y - 10Y]		1,895	179	1,122	0	2	941	367	37
[10Y - more]		1,635	0	0	455	0	0	806	84
Total		7,500	265	2,159	743	2	1,392	2,732	116
[0 - 3M]	Latvia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DEUTSCHE BANK AG

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Liechtenstein	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Lithuania	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Luxembourg	2	0	0	0	0	0	1	0
[3M - 1Y]		53	0	53	0	0	6	-74	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		93	0	93	38	0	55	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		149	0	147	38	0	61	-72	0
[0 - 3M]	Malta	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DEUTSCHE BANK AG

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Netherlands	201	82	186	0	0	104	-0	0
[3M - 1Y]		221	68	178	0	0	110	35	-0
[1Y - 2Y]		1,411	0	1,023	1,049	0	0	245	-0
[2Y - 3Y]		1,009	16	495	295	0	183	67	-0
[3Y - 5Y]		3,296	6	2,208	2,166	0	35	648	-0
[5Y - 10Y]		2,219	6	891	1,189	0	0	-763	-0
[10Y - more]		534	4	0	248	0	0	-701	0
Total		8,892	182	4,981	4,948	0	432	-469	-1
[0 - 3M]	Norway	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	-0
[2Y - 3Y]		0	0	0	0	0	0	0	-0
[3Y - 5Y]		14	0	14	0	0	14	0	-0
[5Y - 10Y]		9	0	0	0	0	0	0	-0
[10Y - more]		0	0	0	0	0	0	0	0
Total		24	0	14	0	0	14	0	-0
[0 - 3M]	Poland	1	1	1	0	0	0	0	-0
[3M - 1Y]		54	3	51	8	0	41	0	-0
[1Y - 2Y]		12	2	12	0	0	10	0	-0
[2Y - 3Y]		56	2	0	11	0	0	19	-0
[3Y - 5Y]		79	2	52	6	0	45	-0	-1
[5Y - 10Y]		118	4	109	51	0	54	0	-1
[10Y - more]		12	4	8	0	0	4	0	0
Total		331	17	233	75	0	154	19	-2
[0 - 3M]	Portugal	24	0	12	3	0	9	0	-0
[3M - 1Y]		26	0	16	0	0	16	11	0
[1Y - 2Y]		54	0	29	0	0	29	13	-2
[2Y - 3Y]		181	0	88	3	0	85	45	-2
[3Y - 5Y]		0	0	0	0	0	0	0	-2
[5Y - 10Y]		56	0	0	0	0	0	7	-3
[10Y - more]		44	0	28	44	0	0	0	0
Total		386	0	173	50	0	139	76	-10

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DEUTSCHE BANK AG

(in million Euro)									
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			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Romania	0	0	0	0	0	0	0	-0
[3M - 1Y]		0	0	0	0	0	0	0	-0
[1Y - 2Y]		7	0	7	0	0	7	0	-0
[2Y - 3Y]		10	0	10	0	0	10	0	1
[3Y - 5Y]		4	0	2	0	0	2	0	-0
[5Y - 10Y]		0	0	0	0	0	0	0	-0
[10Y - more]		0	0	0	0	0	0	0	0
Total		22	0	19	0	0	19	0	0
[0 - 3M]	Slovakia	0	0	0	0	0	0	0	-0
[3M - 1Y]		16	0	16	0	0	16	0	-0
[1Y - 2Y]		15	0	15	0	0	15	0	-0
[2Y - 3Y]		21	0	21	16	0	5	0	0
[3Y - 5Y]		12	0	12	0	0	12	0	-0
[5Y - 10Y]		33	0	4	22	0	0	0	-0
[10Y - more]		27	0	22	0	0	22	0	0
Total		124	0	90	38	0	71	0	-0
[0 - 3M]	Slovenia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		38	0	38	38	0	0	0	0
[5Y - 10Y]		31	0	31	31	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		69	0	69	69	0	0	0	0
[0 - 3M]	Spain	238	143	238	0	0	95	0	-0
[3M - 1Y]		455	0	343	0	0	342	2	-0
[1Y - 2Y]		476	163	389	150	0	75	0	-1
[2Y - 3Y]		176	35	79	19	0	26	4	-1
[3Y - 5Y]		171	0	82	0	0	80	-32	8
[5Y - 10Y]		452	298	173	0	0	0	4	-10
[10Y - more]		157	0	125	43	0	82	4	0
Total		2,125	638	1,429	212	0	700	-18	-4

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DEUTSCHE BANK AG

(in million Euro)									
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			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Sweden	5	0	5	0	0	5	-1	0
[3M - 1Y]		18	0	18	0	0	18	0	-0
[1Y - 2Y]		1	0	0	0	0	0	-8	-0
[2Y - 3Y]		37	0	37	0	0	37	-2	-0
[3Y - 5Y]		91	0	61	76	0	0	0	-0
[5Y - 10Y]		17	0	0	0	0	0	11	-0
[10Y - more]		9	0	6	0	0	6	2	0
Total		179	0	127	76	0	66	1	-1
[0 - 3M]	United Kingdom	493	392	204	43	0	41	-38	-0
[3M - 1Y]		473	0	442	0	25	416	-1	-0
[1Y - 2Y]		54	0	0	0	9	0	-54	-0
[2Y - 3Y]		258	0	131	0	0	131	11	-1
[3Y - 5Y]		849	1	506	272	316	0	72	4
[5Y - 10Y]		648	23	178	372	39	0	34	-6
[10Y - more]		2,742	0	2,361	638	503	1,220	0	0
Total		5,516	417	3,822	1,324	893	1,808	22	-3
[0 - 3M]	Australia	427	0	424	349	0	75	-51	0
[3M - 1Y]		545	5	523	337	0	180	-2	-0
[1Y - 2Y]		213	0	185	73	0	112	-17	-0
[2Y - 3Y]		181	0	0	116	0	0	4	-1
[3Y - 5Y]		643	0	619	35	0	584	-6	-1
[5Y - 10Y]		1,042	0	268	0	2	266	33	7
[10Y - more]		693	0	323	0	0	323	21	0
Total		3,744	5	2,342	911	2	1,540	-18	5
[0 - 3M]	Canada	949	4	853	0	0	848	64	0
[3M - 1Y]		315	0	274	19	0	255	-169	0
[1Y - 2Y]		47	0	0	27	0	0	-112	0
[2Y - 3Y]		555	0	361	0	0	246	-28	0
[3Y - 5Y]		976	0	261	0	0	261	11	0
[5Y - 10Y]		264	0	0	0	0	0	-162	0
[10Y - more]		476	0	163	0	0	163	172	0
Total		3,582	4	1,913	46	0	1,774	-224	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DEUTSCHE BANK AG

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Hong Kong	282	0	282	0	0	282	0	0
[3M - 1Y]		6	0	0	0	0	0	0	-0
[1Y - 2Y]		18	0	0	0	0	0	0	-0
[2Y - 3Y]		29	0	10	0	0	10	0	-0
[3Y - 5Y]		14	0	0	0	0	0	0	0
[5Y - 10Y]		33	0	14	0	0	14	-5	0
[10Y - more]		10	0	0	0	0	0	0	0
Total		392	0	306	0	0	306	-5	-0
[0 - 3M]	Japan	1,746	0	1,745	968	0	777	1	-0
[3M - 1Y]		378	0	371	0	0	371	6	-0
[1Y - 2Y]		54	0	0	0	0	0	28	-1
[2Y - 3Y]		668	0	640	0	0	640	-47	-1
[3Y - 5Y]		1,593	0	26	0	0	26	27	-1
[5Y - 10Y]		1,451	0	257	8	0	250	9	0
[10Y - more]		2,034	0	188	0	0	188	17	0
Total		7,924	0	3,227	976	0	2,251	41	-3
[0 - 3M]	U.S.	5,254	560	3,856	63	0	1,083	-330	201
[3M - 1Y]		3,418	26	2,142	86	127	1,206	-62	1
[1Y - 2Y]		2,216	4	0	9	398	0	-181	-7
[2Y - 3Y]		2,539	5	0	0	488	0	-162	3
[3Y - 5Y]		7,080	55	2,398	3	1,553	787	1,148	6
[5Y - 10Y]		6,552	301	0	0	797	0	669	-13
[10Y - more]		31,701	1,860	28,383	332	1,023	25,167	-305	966
Total		58,761	2,811	36,779	493	4,387	28,243	777	1,159
[0 - 3M]	Switzerland	3	0	2	0	0	2	-1	0
[3M - 1Y]		22	0	15	0	0	15	-2	0
[1Y - 2Y]		35	0	21	14	0	7	4	0
[2Y - 3Y]		54	0	43	4	0	39	11	0
[3Y - 5Y]		149	0	108	17	0	92	0	0
[5Y - 10Y]		76	0	57	20	0	38	8	0
[10Y - more]		44	0	0	0	0	0	28	0
Total		383	0	247	55	0	192	49	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DEUTSCHE BANK AG

(in million Euro)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾						DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾	of which: loans and advances	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	
[0 - 3M]	Other advanced economies non EEA	1,643	0	1,633	6	0	1,614	8	-0
[3M - 1Y]		487	15	437	0	0	412	30	-1
[1Y - 2Y]		201	0	122	0	0	122	-83	-10
[2Y - 3Y]		151	0	129	0	0	129	-1	-1
[3Y - 5Y]		94	0	34	0	0	34	-110	-2
[5Y - 10Y]		438	0	281	0	0	281	9	5
[10Y - more]		121	0	85	0	0	85	-9	6
Total		3,134	15	2,722	6	0	2,677	-156	-2
[0 - 3M]	Other Central and eastern Europe countries non EEA	247	33	139	15	0	91	0	-1
[3M - 1Y]		576	0	159	0	0	160	199	-4
[1Y - 2Y]		378	0	357	0	0	357	-6	-1
[2Y - 3Y]		192	27	87	0	0	87	102	-4
[3Y - 5Y]		456	176	221	0	0	45	16	-16
[5Y - 10Y]		621	124	0	0	0	0	161	-10
[10Y - more]		267	0	30	0	0	30	208	-10
Total		2,737	360	993	16	0	770	680	-46
[0 - 3M]	Middle East	99	94	99	0	0	0	0	-0
[3M - 1Y]		2	0	0	0	0	1	0	-0
[1Y - 2Y]		0	0	0	0	0	0	0	-3
[2Y - 3Y]		4	3	3	0	0	0	0	-5
[3Y - 5Y]		25	24	24	0	0	1	0	0
[5Y - 10Y]		12	1	3	0	0	3	0	-2
[10Y - more]		343	337	342	0	0	9	0	0
Total		485	460	471	0	0	14	0	-9
[0 - 3M]	Latin America and the Caribbean	111	31	110	0	0	74	-1	0
[3M - 1Y]		828	171	828	0	0	656	0	-5
[1Y - 2Y]		449	19	411	0	0	392	25	-11
[2Y - 3Y]		90	11	75	0	0	64	4	-5
[3Y - 5Y]		536	62	494	22	0	410	18	3
[5Y - 10Y]		745	245	654	0	0	409	9	8
[10Y - more]		1,254	144	1,105	0	34	953	9	-10
Total		4,013	683	3,676	22	34	2,958	64	-18

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DEUTSCHE BANK AG

(in million Euro)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching ⁽¹⁾)						DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾					Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	
			of which: loans and advances	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾			
[0 - 3M]	Africa	113	3	104	0	0	102	-0	-0
[3M - 1Y]		459	79	458	0	0	380	-0	-0
[1Y - 2Y]		90	83	90	0	0	7	0	0
[2Y - 3Y]		75	64	75	0	0	27	0	-0
[3Y - 5Y]		173	123	169	0	0	47	0	-1
[5Y - 10Y]		198	154	174	0	0	20	0	-6
[10Y - more]		285	279	217	0	0	0	0	0
Total		1,392	784	1,288	0	0	583	-1	-8
[0 - 3M]	Others	4,070	3,722	3,661	13	3,350	218	55	-0
[3M - 1Y]		1,100	24	1,100	54	0	1,021	-6	-0
[1Y - 2Y]		601	14	528	10	14	505	1	-1
[2Y - 3Y]		153	9	134	0	0	126	-46	-1
[3Y - 5Y]		370	6	285	20	0	259	-11	-6
[5Y - 10Y]		1,293	38	1,152	4	0	1,112	3	0
[10Y - more]		400	0	351	0	0	350	14	2
Total		7,988	3,812	7,211	101	3,363	3,592	10	-6
TOTAL EEA 30		74,363	13,601	51,505	22,015	2,396	15,070	2,579	109

Notes and definitions

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

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

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

Explanatory footnotes

6. RWA

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(in million Euro)

	31/12/2012	30/06/2013
RWA for credit risk	228,952	210,019
RWA Securitisation and re-securitisations	14,782	11,568
RWA Other credit risk	214,170	198,451
RWA for market risk	53,058	55,037
RWA for operational risk	51,595	49,248
RWA Transitional floors	0	0
RWA Other	0	0
Total RWA ⁽¹⁾	333,605	314,304

Explanatory footnotes