



2022 EU-wide Transparency Exercise

Bank Name	DEUTSCHE BANK AKTIENGESELLSCHAFT
LEI Code	7LTFZYICNSX8D621K86
Country Code	DE

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

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Key Metrics

DEUTSCHE BANK AKTIENGESELLSCHAFT

(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	45,633	46,506	46,687	47,932	C 01.00 (r0020,c0010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	45,604	46,467	46,667	47,910	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	53,751	55,375	53,206	55,201	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition	53,722	55,336	53,186	55,178	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	61,203	62,732	63,093	65,246	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	61,173	62,694	63,073	65,223	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	350,733	351,629	364,431	369,970	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	350,733	351,629	364,431	369,970	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	13.01%	13.23%	12.81%	12.96%	CA3 {1}	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	13.00%	13.21%	12.81%	12.95%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	15.33%	15.75%	14.60%	14.92%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	15.32%	15.74%	14.59%	14.91%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	17.45%	17.84%	17.31%	17.64%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	17.44%	17.83%	17.31%	17.63%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	1,119,497	1,124,667	1,163,662	1,279,798	C 47.00 (r0300,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	4.80%	4.92%	4.57%	4.31%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



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Leverage ratio

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(mln EUR, %)		As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	53,751	55,375	53,206	55,201	C 47.00 (r0320,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
A.2	Tier 1 capital - fully phased-in definition	52,622	54,736	53,186	55,178	C 47.00 (r0310,c0010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	1,119,497	1,124,667	1,163,662	1,279,798	C 47.00 (r0300,c0010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	1,119,468	1,124,628	1,163,643	1,279,775	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.80%	4.92%	4.57%	4.31%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.70%	4.87%	4.57%	4.31%	[A.2]/[B.2]	

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Capital

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		(in EUR, %)						
		As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION	
OWN FUNDS Transitional period	A	OWN FUNDS	61,203	62,732	63,093	65,246	C.01.00 (0050,0050)	Articles 4(18) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	45,633	46,596	46,687	47,932	C.01.00 (0020,0050)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	45,768	45,864	45,173	45,262	C.01.00 (0030,0050)	Articles 26(1) points (a) and (b), 27 to 29, 30(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	11,626	11,884	12,932	14,186	C.01.00 (0130,0050)	Articles 26(1) points (c), 26(2) and 30(1) points (a) and (f) of CRR
	A.1.3	Accumulated other comprehensive income	-715	-444	-515	78	C.01.00 (0180,0050)	Articles 4(50), 26(1) point (e) and 30(1) point (f) of CRR
	A.1.4	Other Reserves	0	0	0	0	C.01.00 (0200,0050)	Articles 4(17) and 26(1) point (a) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C.01.00 (0210,0050)	Articles 4(12), 26(1) point (f) and 30(1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	893	910	980	1,010	C.01.00 (0220,0050)	Article 81 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-1,776	-1,825	-1,773	-1,948	C.01.00 (0250,0050)	Articles 12 to 15 of and 30(1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-4,814	-4,897	-4,882	-5,015	C.01.00 (0280,0050) + C.01.00 (0290,0050)	Articles 4(13), 26(1) point (b) and 37 of CRR, Articles 4(15), 26(1) point (b) and 37 point (a) of CRR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences not of associated DTAs	-1,572	-1,466	-1,823	-1,885	C.01.00 (0370,0050)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IBB shortfall of credit risk adjustments to expected losses	-588	-573	-569	-450	C.01.00 (0380,0050)	Articles 36(1) point (e), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-888	-991	-1,002	-1,241	C.01.00 (0390,0050)	Articles 4(20), 26(1) point (a) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C.01.00 (0400,0050)	Articles 4(22), 26(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C.01.00 (0440,0050)	Article 36(1) point (b) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C.01.00 (0460,0050) + C.01.00 (0460,0050) + C.01.00 (0470,0050) + C.01.00 (0471,0050) + C.01.00 (0472,0050)	Articles 4(30), 26(1) point (k) (i) and (ii) and 89 to 91 of CRR, Articles 36(1) point (k) (i), 24(3) point (b), 24(1) point (b) and 258 of CRR, Article 36(1) point (k) (ii) and 270(3) of CRR, Article 36(1) point (k) (iv) and 153(8) of CRR and Article 36(1) point (k) (v) and 155(4) of CRR
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C.01.00 (0460,0050)	Articles 36(1) point (k) (i), 24(3) point (b), 24(3) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C.01.00 (0480,0050)	Articles 4(27), 26(1) point (h), 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	-151	0	0	C.01.00 (0490,0050)	Articles 36(1) point (c) and 38, Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C.01.00 (0500,0050)	Articles 4(27), 26(1) point (i), 43, 45, 47, 48(1) point (b), 4(1) and (3) and 74 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	0	0	C.01.00 (0510,0050)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	-7	-31	-43	-74	C.01.00 (0510,0050)	Articles 36(1) point (m) and Article 470 of CRR
	A.1.18B	(-) Minimum value commitment shortfalls	-19	-17	-7	-5	C.01.00 (0514,0050)	Articles 36(1) point (n) and Article 133(2) of CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C.01.00 (0520,0050)	Article 36(1) point (l) of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	-779	C.01.00 (0524,0050)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-2,306	-1,796	-1,800	-1,129	C.01.00 (0520,0050)	-
	A.1.21	Transitional adjustments	29	39	20	23	GA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.20)	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C.01.00 (0520,0050)	Articles 48(1) to (3), and 481 and 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C.01.00 (0520,0050)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	29	39	20	23	C.01.00 (0520,0050)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	8,118	8,868	6,518	7,268	C.01.00 (0530,0050)	Article 41 of CRR
	A.2.1	Additional Tier 1 Capital instruments	7,018	8,268	6,518	7,268	C.01.00 (0540,0050) + C.01.00 (0570,0050)	-
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C.01.00 (0570,0050)	-
A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C.01.00 (0600,0050) + C.01.00 (0670,0050)	-	
A.2.4	Additional Tier 1 transitional adjustments	1,100	600	0	0	C.01.00 (0660,0050) + C.01.00 (0660,0050) + C.01.00 (0670,0050)	-	
A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	53,751	55,375	53,206	55,201	C.01.00 (0510,0050)	Article 25 of CRR	
A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	7,451	7,358	9,887	10,045	C.01.00 (0570,0050)	Article 71 of CRR	
A.4.1	Tier 2 Capital instruments	7,421	7,328	9,857	10,015	C.01.00 (0570,0050) + C.01.00 (0690,0050)	-	
A.4.2	Other Tier 2 Capital components and deductions	0	0	0	0	C.01.00 (0570,0050) + C.01.00 (0690,0050)	-	
A.4.3	Tier 2 transitional adjustments	30	30	30	30	C.01.00 (0680,0050) + C.01.00 (0690,0050) + C.01.00 (0690,0050)	-	
OWN FUNDS REQUIREMENTS	B	TOTAL RISK EXPOSURE AMOUNT	350,733	351,429	364,431	369,970	C.01.00 (0010,0050)	Articles 92(1), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	0	0	0	0	C.01.00 (0010,0040)	-
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	13.01%	13.23%	12.81%	12.96%	CA1 (X)	-
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	15.33%	15.75%	14.60%	14.92%	CA3 (X)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	17.45%	17.84%	17.31%	17.64%	CA2 (X)	-
	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	45,604	46,467	46,667	47,910	GA1-A.1.13-A.1.21-MINA.2-A.1.13-A.1.21-A.1.14-MINA.4-A.1.21-A.1.13-A.1.21	-
Memo Items	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	13.00%	13.21%	12.81%	12.95%	GA1-B.1	-
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	29	39	20	23	C.01.00 (0440,0050)	-
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C.01.00 (0440,0050)	-
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C.01.00 (0440,0040)	-

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

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Overview of Risk exposure amounts

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	RWAs				COREP CODE
	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	
(min EUR, %)					
Credit risk (excluding CCR and Securitisations) ¹	220,123	226,605	238,588	240,287	C 02.00 (r0040, c0010) - [C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0470, c0010) + C 02.00 (r0460, c0010)]
Of which the standardised approach	20,393	19,056	18,640	19,261	C 02.00 (r0060, c0010) - [C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach	2,668	2,770	2,772	2,759	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	176,569	180,861	193,286	196,288	C 02.00 (r0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB	12,868	15,734	15,444	13,586	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	25,772	24,958	24,430	24,072	C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0460, c0010)]
Credit valuation adjustment - CVA	6,537	6,327	6,256	4,808	C 02.00 (r0640, c0010)
Settlement risk	17	60	295	156	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	11,798	12,189	12,555	13,205	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	21,752	19,653	21,818	27,948	C 02.00 (r0520, c0010)
Of which the standardised approach	3,044	2,951	3,135	3,125	C 02.00 (r0530, c0010)
Of which IMA	18,708	16,702	18,683	24,824	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	2,797	2,751	2,862	2,785	C 19.00 (r0010, c0601)*12.5 + C 20.00 (r0010, c0450)*12.5 + MAX(C 24.00(r0010, c0090), C 24.00*(c0010, c0100), C 24.00*(c0010, c0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	64,613	61,718	60,369	59,373	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	0	0	0	0	C 02.00 (r0610, c0010)
Of which advanced measurement approach	64,613	61,718	60,369	59,373	C 02.00 (r0620, c0010)
Other risk exposure amounts	120	120	120	120	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	350,733	351,629	364,431	369,970	

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

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

2022 EU-wide Transparency Exercise
P&L
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(m€ EUR)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022
Interest income	12,976	17,468	4,696	10,204
Of which debt securities income	1,962	2,609	789	1,595
Of which loans and advances income	9,060	12,220	3,204	7,147
Interest expenses	4,881	6,518	1,819	3,988
Of which deposits expenses	1,287	1,699	504	1,277
Of which debt securities issued expenses	1,872	2,478	621	1,259
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	116	162	12	34
Net Fee and commission income	7,898	10,893	2,746	5,241
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	217	261	5	-34
Gains or (-) losses on financial assets and liabilities held for trading, net	2,450	1,625	1,173	1,848
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	397	1,189	354	361
Gains or (-) losses from hedge accounting, net	207	121	74	90
Exchange differences (gain or (-) loss), net	0	0	0	0
Net other operating income / (expenses)	-116	-253	93	170
TOTAL OPERATING INCOME, NET	19,263	24,947	7,334	13,926
(Administrative expenses)	13,049	17,658	4,117	8,372
(Cash contributions to resolution funds and deposit guarantee schemes)	737	801	790	848
(Depreciation)	1,484	2,005	467	948
Modification gains or (-) losses, net	-1	-2	0	0
(Provisions or (-) reversal of provisions)	311	467	26	142
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	0	0	0	0
(Other provisions)	311	467	26	142
Of which pending legal issues and tax litigation ¹⁾	0	273	0	0
Of which restructuring ²⁾	0	-94	0	0
(Increases or (-) decreases of the fund for general banking risks, net) ²⁾	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	255	476	322	554
(Financial assets at fair value through other comprehensive income)	14	21	14	25
(Financial assets at amortised cost)	241	455	308	530
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	294	388	2	4
(of which Goodwill)	3	5	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	166	239	51	139
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	3	10	0	1
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	3,301	3,400	1,662	3,196
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	2,194	2,509	1,226	2,439
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	2,194	2,509	1,226	2,439
Of which attributable to owners of the parent	2,102	2,365	1,187	2,365

¹⁾ Information available only as of end of the year

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

2022 EU-wide Transparency Exercise

Total Assets: fair value and impairment distribution

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(mín EUR)	As of 30/09/2021					As of 31/12/2021				As of 31/03/2022				As of 30/06/2022				References
	Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy				
		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		
Cash, cash balances at central banks and other demand deposits	204,080				199,092				177,338				184,650				IAS 1.54 (f)	
Financial assets held for trading	396,505	58,011	321,465	17,029	400,538	54,955	327,922	17,662	403,827	53,276	333,276	17,276	425,182	43,852	360,771	20,559	IFRS 7.8(a)(i); IFRS 9. Appendix A	
Non-trading financial assets mandatorily at fair value through profit or loss	79,856	1,698	74,068	4,091	87,491	1,967	80,739	4,784	81,552	1,816	74,208	5,528	87,403	1,805	80,317	5,282	IFRS 7.8(a)(i); IFRS 9.4.1.4	
Financial assets designated at fair value through profit or loss	134	0	86	47	139	0	91	48	139	0	0	139	96	0	0	96	IFRS 7.8(a)(i); IFRS 9.4.1.5	
Financial assets at fair value through other comprehensive income	32,410	20,464	9,698	2,247	28,826	13,222	13,302	2,302	31,326	14,353	14,314	2,659	31,372	12,957	15,831	2,585	IFRS 7.8(h); IFRS 9.4.1.2A	
Financial assets at amortised cost	581,756				579,919				619,149				628,258				IFRS 7.8(f); IFRS 9.4.1.2	
Derivatives – Hedge accounting	1,429	82	1,301	46	1,113	106	928	79	1,497	775	446	276	491	364	0	128	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26	
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0				0				0				0				IAS 39.89A(a); IFRS 9.6.5.8	
Other assets ¹	31,047				28,233				30,660				31,076					
TOTAL ASSETS	1,327,217				1,325,351				1,345,489				1,388,528				IAS 1.9(a), I.G 6	

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

(mín EUR)	As of 30/09/2021						As of 31/12/2021						As of 31/03/2022						As of 30/06/2022						References	
	Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾				
	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets		
Financial assets at fair value through other comprehensive income	Debt securities	26,298	239	34	-5	-5	-8	22,997	222	26	-7	-4	-10	25,231	398	39	-7	-10	-10	23,817	300	30	-12	-6	-14	Annex V.Part 1.31, 44(b)
	Loans and advances	5,687	81	94	-3	-1	0	5,473	105	34	-3	-1	-6	5,388	276	38	-4	-3	-10	6,933	235	116	-5	-2	-19	Annex V.Part 1.32, 44(a)
Financial assets at amortised cost	Debt securities	12,608	22	346	-9	0	-28	14,390	66	378	-13	-1	-35	24,692	274	385	-21	0	-47	26,315	92	356	-40	-1	-61	Annex V.Part 1.31, 44(b)
	Loans and advances	522,284	39,092	11,383	-419	-556	-3,759	517,691	40,037	11,310	-449	-538	-3,712	543,633	43,350	11,196	-482	-629	-3,704	549,103	45,611	10,968	-528	-638	-3,605	Annex V.Part 1.32, 44(a)

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

⁽²⁾ From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2022 EU-wide Transparency Exercise

Breakdown of liabilities

DEUTSCHE BANK AKTIENGESELLSCHAFT

(mln EUR)

LIABILITIES:	Carrying amount				References
	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	
Financial liabilities held for trading	320,614	341,973	335,250	362,541	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	59,164	58,249	49,949	59,823	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	843,407	831,991	858,976	863,915	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ¹	0	0	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	1,234	1,477	1,886	2,804	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0	0	0	0	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	4,903	5,306	5,314	4,343	IAS 37.10; IAS 1.54(l)
Tax liabilities	1,227	1,004	1,245	1,472	IAS 1.54(n-o)
Share capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	21,930	16,888	23,164	22,522	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	8,620	252	794	2,050	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	1,261,099	1,257,140	1,276,578	1,319,470	IAS 1.9(b);IG 6
TOTAL EQUITY	66,118	68,211	68,911	69,058	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	1,327,217	1,325,351	1,345,489	1,388,528	IAS 1.IG6

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

2022 EU-wide Transparency Exercise

Breakdown of liabilities

DEUTSCHE BANK AKTIENGESELLSCHAFT

(mln EUR)

Breakdown of financial liabilities by instrument and by counterparty sector		Carrying amount				References
		As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	
Derivatives		265,525	288,700	273,871	306,415	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	8,480	3,486	3,239	2,592	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
	Debt securities	47,053	50,828	58,978	55,411	Annex V.Part 1.31
Deposits	Central banks	33,290	36,197	37,717	40,992	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	15,123	16,314	17,687	19,649	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	17,824	17,506	20,724	19,205	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	5,923	3,546	4,178	3,779	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	48,352	50,193	43,439	48,869	Annex V.Part 1.42(c),44(c)
	of which: Current accounts / overnight deposits	23,032	25,497	21,354	26,000	ECB/2013/33 Annex 2.Part 2.9.1
	Other financial corporations	97,727	104,073	94,078	108,463	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	41,886	50,466	51,504	54,885	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	202,922	202,644	205,076	200,019	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	179,293	172,593	176,583	169,146	ECB/2013/33 Annex 2.Part 2.9.1
	Households	245,590	249,849	250,573	252,809	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	158,334	162,479	163,102	167,442	Annex V.Part 1.42(f), 44(c)
Debt securities issued		154,980	152,138	152,945	152,950	Annex V.Part 1.37, Part 2.98
Of which: Subordinated Debt securities issued		8,814	8,896	11,410	11,658	Annex V.Part 1.37
Other financial liabilities		102,677	78,076	105,422	101,357	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		1,224,419	1,233,690	1,246,061	1,289,083	

2022 EU-wide Transparency Exercise

Market Risk

DEUTSCHE BANK AKTIENGESELLSCHAFT

	SA		IM										IM																													
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum item)		STRESSED VaR (Memorandum item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum item)		STRESSED VaR (Memorandum item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT																				
			MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE		MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE																					
(min EUR)																																										
	As of 30/09/2021	As of 31/12/2021	As of 30/09/2021																				As of 31/12/2021																			
Traded Debt Instruments	2,797	2,765	225	66	884	269						286	63	873	186																											
Of which: General risk	0	0	203	62	867	266						270	58	849	180																											
Of which: Specific risk	2,797	2,765	97	23	168	39						106	23	195	46																											
Equities	0	0	125	30	53	10						126	31	51	7																											
Of which: General risk	0	0	120	30	46	9						124	31	49	6																											
Of which: Specific risk	0	0	28	6	19	3						21	6	14	4																											
Foreign exchange risk	71	38	76	21	108	42						58	16	65	17																											
Commodities risk	0	0	9	3	12	5						12	2	17	4																											
Total	2,869	2,803	245	63	694	234	412	557	0	0	0	18,708	295	73	749	176	293	253	0	0	0	0	16,702																			
	As of 31/03/2022	As of 30/06/2022	As of 31/03/2022																				As of 30/06/2022																			
Traded Debt Instruments	2,876	2,799	343	131	1,191	358						688	175	1,526	323																											
Of which: General risk	0	0	329	129	1,168	354						680	173	1,477	314																											
Of which: Specific risk	2,876	2,799	92	23	233	54						105	21	277	73																											
Equities	0	0	64	11	73	22						109	10	131	30																											
Of which: General risk	0	0	60	10	72	21						107	9	117	28																											
Of which: Specific risk	0	0	19	5	13	4						22	4	54	10																											
Foreign exchange risk	54	81	83	22	174	98						114	31	250	75																											
Commodities risk	0	0	11	2	15	5						10	2	23	4																											
Total	2,930	2,880	311	109	888	339	296	294	0	0	0	18,683	476	124	1,174	286	336	301	0	0	0	0	24,824																			

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

		Standardised Approach							
		As of 30/09/2021				As of 31/12/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
Consolidated data	Central governments or central banks	126,945	125,203	2		121,411	121,207	2	
	Regional governments or local authorities	9,669	5,702	14			5,212	23	
	Public sector entities	1,227	1,195	37			1,178	39	
	Multilateral Development Banks	344	344	0			650	0	
	International Organizations	815	815	0			808	0	
	Institutions	10,120	10,616	97		13,461	13,477	477	
	Corporates	18,465	13,384	12,230		17,699	11,839	11,372	
	of which: SME	1,208	751	624		1,237	697	598	
	Retail	3,642	1,685	1,190		3,641	1,649	1,162	
	of which: SME	124	20	15		125	16	12	
	Secured by mortgages on immovable property	4,020	3,888	1,614		4,221	4,138	1,931	
	of which: SME	162	162	66		189	188	73	
	Exposures in default	1,201	1,007	1,231	288	1,296	988	1,274	295
	Items associated with particularly high risk	226	90	136		205	70	105	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	16,214	4,811	5,083		16,812	4,234	4,399		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²	191,748	168,549	21,654	472	191,126	166,478	20,452	444	

¹ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
² Standardised Total does not include the securitisation position unless in the results prior to the 2022 exercise.
³ Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of counterpart covering up to 9% of total original exposure or Top 10 countries ranked by original exposure, calculated as of last quarter.

		Standardised Approach							
		As of 30/09/2021				As of 31/12/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
GERMANY	Central governments or central banks	101,212	101,212	0		95,031	95,041	0	
	Regional governments or local authorities	9,248	5,207	2		9,038	5,214	2	
	Public sector entities	1,113	1,102	16		1,058	1,072	15	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organizations	0	0	0		0	0	0	
	Institutions	2,843	2,821	2,849		2,849	2,849	2,849	
	Corporates	7,591	6,873	6,246		6,538	6,267	6,566	
	of which: SME	178	123	98		189	126	99	
	Retail	344	244	204		344	244	204	
	of which: SME	1	1	1		1	1	1	
	Secured by mortgages on immovable property	167	156	63		171	151	61	
	of which: SME	11	11	5		13	13	19	
	Exposures in default	71	45	5	25	48	31	48	15
	Items associated with particularly high risk	1	1	1		1	1	1	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	15,465	4,417	2,495		15,863	3,963	1,500		
Equity	0	0	0		0	0	0		
Other exposures	35	35	25		45	45	35		
Standardised Total ²	129,809	129,809	15,871	25	129,809	129,809	15,871	25	

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

		Standardised Approach							
		As of 30/09/2021				As of 31/12/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
UNITED STATES	Central governments or central banks	21	21	0		21	21	0	
	Regional governments or local authorities	8	8	2		29	26	6	
	Public sector entities	98	85	0		101	100	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organizations	0	0	0		0	0	0	
	Institutions	2,879	2,287	2,287		4,224	4,241	4,241	
	Corporates	2,248	1,671	1,588		2,250	1,593	1,593	
	of which: SME	54	57	64		38	41	29	
	Retail	10	5	4		27	13	10	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	113	113	42		280	280	135	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	140	114	81		303	123	1,227		
Equity	0	0	0		0	0	0		
Other exposures	11	11	0		0	0	0		
Standardised Total ²	3,281	3,281	4,617	4	3,281	3,281	4,617	4	

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

		Standardised Approach							
		As of 30/09/2021				As of 31/12/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
ITALY	Central governments or central banks	3,834	3,835	2		3,394	3,395	2	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	1	1	0		1	1	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organizations	0	0	0		0	0	0	
	Institutions	38	38	38		35	35	35	
	Corporates	1,000	642	624		824	463	463	
	of which: SME	219	94	77		207	74	60	
	Retail	1,054	597	374		1,756	560	356	
	of which: SME	39	5	4		34	3	2	
	Secured by mortgages on immovable property	635	654	300		691	613	286	
	of which: SME	10	10	3		10	11	11	
	Exposures in default	407	181	207	152	319	131	139	171
	Items associated with particularly high risk	111	82	112		194	62	93	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	6	6	17		3	1	1		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²	5,388	5,388	6,228	152	5,388	5,388	6,228	152	

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

		Standardised Approach							
		As of 30/09/2021				As of 31/12/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
UNITED KINGDOM	Central governments or central banks	6,072	6,072	0		5,722	5,728	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	1	1	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organizations	0	0	0		0	0	0	
	Institutions	2,288	2,200	2,200		1,818	1,818	1,818	
	Corporates	405	209	202		388	202	179	
	of which: SME	48	12	10		48	13	11	
	Retail	3	3	2		3	3	3	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	14	14	5		14	14	5	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1	1	0	0	1	1	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	91	87	89		240	107	89		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²	8,361	8,361	9,319	1	8,361	8,361	9,319	1	

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

		Standardised Approach							
		As of 30/09/2021				As of 31/12/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
SPAIN	Central governments or central banks	2,017	2,018	0		2,755	2,758	1	
	Regional governments or local authorities	111	100	0		87	75	0	
	Public sector entities	0	0	0		3	3	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	62	62	1		48	48	1	
	Corporates	262	140	140		252	127	127	
	of which: SME	2	0	0		2	0	0	
	Retail	60	51	51		71	49	37	
	of which: SME	0	0	0		1	1	1	
	Secured by mortgages on immovable property	75	75	26		74	74	26	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	134	134	200	1	139	138	207	1
	Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective Investments Undertakings (CIU)	9	8	28		7	3	2		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				3				5	

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

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

		Standardised Approach							
		As of 30/09/2021				As of 31/12/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
LUXEMBOURG	Central governments or central banks	4,822	4,822	0		5,157	5,157	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	28	28	0		19	19	0	
	Corporates	737	417	338		1,678	240	249	
	of which: SME	0	0	0		0	0	0	
	Retail	252	128	96		241	122	92	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	1,200	1,111	92		1,218	1,121	93	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	189	184	184	0	0	0	0	1
	Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective Investments Undertakings (CIU)	32	32	39		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				2				2	

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

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

		Standardised Approach							
		As of 30/09/2021				As of 31/12/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
SWITZERLAND	Central governments or central banks	0	0	0		3	3	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	4	8	2		9	9	2	
	Corporates	86	74	74		68	48	48	
	of which: SME	0	0	0		0	0	0	
	Retail	4	3	3		4	4	3	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	33	33	12		34	34	12	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1	1	1	1	1	1	1	1
	Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective Investments Undertakings (CIU)	3	3	3		2	1	1		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				1				1	

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

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

		Standardised Approach							
		As of 30/09/2021				As of 31/12/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
NETHERLANDS	Central governments or central banks	696	705	0		861	869	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	872	583	542		841	581	534	
	Corporates	446	215	176		363	180	139	
	of which: SME	0	0	0		0	0	0	
	Retail	98	32	16		92	17	13	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	134	134	65		118	118	48	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	65	42	53	17	65	46	59	13
	Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective Investments Undertakings (CIU)	14	6	6		42	9	4		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				22				17	

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

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

		Standardised Approach							
		As of 30/09/2021				As of 31/12/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
FRANCE	Central governments or central banks	1,151	1,151	0		2,021	2,021	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		1	1	0	
	Multilateral Development Banks	33	33	0		34	34	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2,160	2,127	43		3,434	3,331	71	
	Corporates	15	15	15		22	16	17	
	of which: SME	0	0	0		0	0	0	
	Retail	4	5	4		9	5	4	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	41	40	17		42	41	17	
	of which: SME	1	1	1		1	1	1	
	Exposures in default	1	1	1	0	1	1	1	0
	Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective Investments Undertakings (CIU)	117	30	15		104	33	15		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				1				1	

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

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

		Standardised Approach							
		As of 30/09/2021				As of 31/12/2021			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
INDIA	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	69	94	9		93	93	2	
	Corporates	310	122	166		314	166	166	
	of which: SME	21	16	13		21	14	11	
	Retail	77	59	49		62	62	47	
	of which: SME	4	4	4		4	4	4	
	Secured by mortgages on immovable property	129	124	472		129	129	491	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	242	192	202	51	276	210	220	53
	Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective Investments Undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²				59				69	

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

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

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
Consolidated data	Central governments or central banks	111,871	112,122	3		114,328	114,310	2	
	Regional governments or local authorities	8,961	8,975	2		8,921	7,054	0	
	Public sector entities	1,068	1,075	30		1,018	1,026	30	
	Multilateral Development Banks	2,265	2,265	0		1,118	1,118	0	
	International Organisations	802	802	0		919	919	0	
	Institutions	13,076	13,125	383		12,076	11,901	442	
	Corporates	18,797	13,312	11,285		18,519	12,575	11,990	
	of which: SME	1,482	744	623		1,258	678	563	
	Retail	3,727	1,677	1,188		3,676	1,719	1,218	
	Secured by mortgages on immovable property	85	12	0		45	8	0	
	of which: SME	4,392	4,268	1,578		4,287	4,194	1,513	
	of which: SME	177	176	68		160	159	58	
	Exposures in default	1,164	928	1,004	232	1,135	945	1,072	238
	Items associated with particularly high risk	195	64	97		206	63	94	
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	14,554	4,005	4,556		11,219	3,305	4,132		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ⁴		179,969	156,623	26,167	434	177,033	159,020	26,524	451

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparties exclude those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.
(3) Only the most relevant countries are disclosed. These have been selected under the following risk. Countries of counterparties covering up to 95% of total original exposure or Top 10 countries valued by original exposure, disclosed in full quarter.
(4) Standardised Total

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
GERMANY	Central governments or central banks	79,981	79,990	0		89,880	89,880	0	
	Regional governments or local authorities	8,861	8,891	2		8,437	7,021	0	
	Public sector entities	988	994	14		960	969	15	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	6,689	6,204	4,620		2,223	2,211	151	
	Corporates	6,689	6,204	6,120		2,223	2,211	6,870	
	of which: SME	168	114	90		138	87	69	
	Retail	354	249	187		346	241	181	
	Secured by mortgages on immovable property	214	205	78		214	203	78	
	of which: SME	52	52	18		42	42	12	
	of which: SME	198	144	63	10	221	144	72	
	Exposures in default	1	1	1		1	1	1	12
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	13,506	3,770	2,194		10,152	2,945	2,473		
Equity	0	0	0		0	0	0		
Other exposures	23	23	20		24	24	23		
Standardised Total ⁴					24				22

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparties exclude those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.
(3) Only the most relevant countries are disclosed. These have been selected under the following risk. Countries of counterparties covering up to 95% of total original exposure or Top 10 countries valued by original exposure, disclosed in full quarter.
(4) Standardised Total

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
UNITED STATES	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	8	8	2		1	1	0	
	Public sector entities	81	80	16		43	43	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	3,154	3,149	108		2,878	2,899	1,414	
	Corporates	2,214	1,644	1,561		2,287	1,615	1,414	
	of which: SME	151	131	144		144	144	101	
	Retail	287	9	7		12	6	5	
	Secured by mortgages on immovable property	4	297	139		194	194	86	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	64	64	0		33	25	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	253	117	1,310		204	128	1,291		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ⁴					3				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparties exclude those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.
(3) Only the most relevant countries are disclosed. These have been selected under the following risk. Countries of counterparties covering up to 95% of total original exposure or Top 10 countries valued by original exposure, disclosed in full quarter.
(4) Standardised Total

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
ITALY	Central governments or central banks	8,221	8,211	1		8,220	8,210	1	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	35	35	35		36	36	36	
	Corporates	889	440	430		968	502	483	
	of which: SME	269	91	74		273	107	88	
	Retail	1,711	528	325		1,711	522	348	
	Secured by mortgages on immovable property	31	3	2		7	0	0	
	of which: SME	850	777	272		819	750	263	
	Exposures in default	292	132	141	141	277	122	131	142
	Items associated with particularly high risk	184	58	83		181	53	83	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	3	1	0		4	1	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ⁴					397				310

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparties exclude those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.
(3) Only the most relevant countries are disclosed. These have been selected under the following risk. Countries of counterparties covering up to 95% of total original exposure or Top 10 countries valued by original exposure, disclosed in full quarter.
(4) Standardised Total

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
UNITED KINGDOM	Central governments or central banks	6,808	6,808	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2,052	2,052	50		2,214	2,214	45	
	Corporates	358	184	168		426	238	234	
	of which: SME	68	32	25		113	70	60	
	Retail	8	3	2		7	3	3	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	644	644	311		123	123	123	
	Exposures in default	0	0	0		0	0	0	
	Items associated with particularly high risk	0	0	0		8	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	194	51	191		64	21	126		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ⁴					1				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparties exclude those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.
(3) Only the most relevant countries are disclosed. These have been selected under the following risk. Countries of counterparties covering up to 95% of total original exposure or Top 10 countries valued by original exposure, disclosed in full quarter.
(4) Standardised Total

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
SPAIN	Central governments or central banks	3,651	3,651	0		3,651	3,651	0	
	Regional governments or local authorities	87	75	0		62	50	0	
	Public sector entities	1	1	0		2	2	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	46	47	2		38	47	5	
	Corporates	148	79	79		105	69	69	
	of which: SME	4	0	0		3	1	1	
	Retail	70	51	38		62	46	36	
	of which: SME	1	1	1		2	1	1	
	Secured by mortgages on immovable property	72	72	25		76	76	27	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	130	130	193	1	100	99	149	1
	Items associated with particularly high risk	2	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective Investments Undertakings (CIU)	18	4	0		23	5	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total²			0				0		

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

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

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
LUXEMBOURG	Central governments or central banks	4,790	4,790	0		5,072	5,072	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	22	22	4		20	4	4	
	Corporates	1,877	264	258		2,140	390	387	
	of which: SME	87	58	51		13	11	11	
	Retail	287	146	109		244	122	99	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	1,241	1,494	400		1,288	1,290	412	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	1	0	0	0	1
	Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective Investments Undertakings (CIU)	0	0	0		18	4	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total²			0				0		

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

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

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
SWITZERLAND	Central governments or central banks	0	0	0		0	1	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	46	31	31		45	23	23	
	of which: SME	0	0	0		0	0	0	
	Retail	3	2	2		3	2	2	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	34	34	12		33	33	12	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	8	8	8	1	7	6	10	1
	Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective Investments Undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total²			1				1		

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

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

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
NETHERLANDS	Central governments or central banks	845	850	0		660	664	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	22	22	0		0	0	0	
	Corporates	799	571	537		763	568	536	
	of which: SME	322	165	132		293	156	134	
	Retail	85	14	10		35	5	5	
	of which: SME	60	5	4		25	4	3	
	Secured by mortgages on immovable property	117	112	40		107	102	40	
	of which: SME	107	107	43		100	100	41	
	Exposures in default	77	46	64	12	60	36	46	15
	Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective Investments Undertakings (CIU)	23	5	2		62	14	7		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total²			18				12		

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

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

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
FRANCE	Central governments or central banks	1,590	1,590	0		1,192	1,192	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	32	32	0		3	3	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	3,029	3,074	813		2,802	2,806	564	
	Corporates	25	20	20		34	23	23	
	of which: SME	1	1	1		0	0	0	
	Retail	8	4	3		8	4	3	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	41	17	17		25	24	9	
	of which: SME	1	1	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective Investments Undertakings (CIU)	141	29	4		201	43	10		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total²			1				0		

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

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

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
INDIA	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	81	93	15		213	226	29	
	Corporates	922	204	204		408	228	222	
	of which: SME	20	10	8		19	10	8	
	Retail	887	654	490		939	694	521	
	of which: SME	3	1	1		3	1	1	
	Secured by mortgages on immovable property	1,386	1,384	524		1,464	1,462	555	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	275	209	218	51	287	214	223	57
	Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective Investments Undertakings (CIU)	0	0	0		4	1	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total²			60				66		

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

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

		IRB Approach											
		As of 30/09/2021					As of 31/12/2021						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted					
(in EUR, %)													
SPAIN	Central banks and central governments	2	2	2,009	222	0	2	2	2,045	217	0	0	1
	Institutions	811	1	780	223	0	1	950	1	909	180	0	1
	Corporates	15,135	3,199	10,129	3,277	916	1,331	14,620	3,176	9,341	4,664	327	1,497
	Corporates - Of Which: Specialised Lending	1,270	552	1,239	316	113	264	1,261	579	1,251	287	97	263
	Corporates - Of Which: SME	837	17	497	448	15	23	1,550	157	870	811	56	68
	Retail	11,709	436	10,039	2,729	139	262	11,804	475	10,660	2,659	141	265
	Retail - Secured on real estate property	7,120	198	7,043	964	80	79	7,103	219	7,032	968	83	84
	Retail - Secured on real estate property - Of Which: SME	35	4	28	6	1	2	82	9	27	16	3	2
	Retail - Secured on real estate property - Of Which: non-SME	7,080	194	7,015	958	79	78	7,021	210	6,955	952	80	82
	Retail - Qualifying Revolving	5	0	4	0	0	0	6	0	4	0	0	0
	Retail - Other Retail	4,583	238	2,992	1,765	54	182	4,695	255	3,025	1,691	58	181
Retail - Other Retail - Of Which: SME	904	49	400	207	11	38	2,259	134	952	529	26	84	
Retail - Other Retail - Of Which: non-SME	3,678	189	2,592	1,557	43	144	2,436	121	2,073	1,162	32	97	
Equity	57	0	17	54	0	0	61	0	19	57	0	0	
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 30/09/2021					As of 31/12/2021						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted					
(in EUR, %)													
LUXEMBOURG	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	891	0	838	136	0	0	1,227	0	864	0	150	24
	Corporates	14,928	160	12,181	4,103	57	17	16,863	193	13,689	5,118	113	24
	Corporates - Of Which: Specialised Lending	3,752	27	3,628	694	4	5	3,466	27	3,205	1,058	4	4
	Corporates - Of Which: SME	359	1	326	156	0	0	1,239	0	1,068	278	0	0
	Retail	87	2	83	33	1	1	89	3	86	34	1	1
	Retail - Secured on real estate property	76	2	74	30	1	0	78	2	76	32	1	1
	Retail - Secured on real estate property - Of Which: SME	13	0	12	1	0	0	13	0	12	1	0	0
	Retail - Secured on real estate property - Of Which: non-SME	63	2	62	29	1	0	65	2	64	31	1	1
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	10	0	8	3	0	0	9	0	7	2	0	0
Retail - Other Retail - Of Which: SME	1	0	1	0	0	0	1	0	0	0	0	0	
Retail - Other Retail - Of Which: non-SME	8	0	7	3	0	0	7	0	7	2	0	0	
Equity	297	0	265	992	0	0	331	0	318	1,057	0	0	
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 30/09/2021					As of 31/12/2021						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted					
(in EUR, %)													
SWITZERLAND	Central banks and central governments	3,504	0	3,254	6	0	0	3,079	0	3,878	4	0	0
	Institutions	3,588	0	3,465	346	0	0	3,430	0	3,275	337	0	0
	Corporates	17,250	1,278	11,695	2,365	114	35	24,240	1,306	18,239	3,247	241	28
	Corporates - Of Which: Specialised Lending	112	0	112	11	0	0	112	11	112	11	0	0
	Corporates - Of Which: SME	99	0	59	43	0	0	90	0	40	20	0	0
	Retail	293	4	243	63	1	1	293	4	245	46	1	3
	Retail - Secured on real estate property	190	2	186	35	1	1	192	2	189	37	1	1
	Retail - Secured on real estate property - Of Which: SME	4	0	4	0	0	0	4	0	4	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	186	2	182	35	1	1	188	2	185	37	1	1
	Retail - Qualifying Revolving	19	0	14	1	0	0	18	0	13	1	0	0
	Retail - Other Retail	83	2	63	27	0	0	83	2	62	7	0	1
Retail - Other Retail - Of Which: SME	26	0	5	1	0	0	27	0	5	1	0	0	
Retail - Other Retail - Of Which: non-SME	56	2	58	26	0	0	56	2	57	6	0	1	
Equity	289	0	108	252	0	0	327	0	318	279	0	0	
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 30/09/2021					As of 31/12/2021						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted					
(in EUR, %)													
NETHERLANDS	Central banks and central governments	37	0	110	4	0	0	37	0	147	4	0	0
	Institutions	1,292	0	1,075	211	0	0	1,164	0	834	183	0	0
	Corporates	19,764	438	12,613	5,607	99	128	19,776	387	12,486	5,239	62	112
	Corporates - Of Which: Specialised Lending	1,772	54	1,695	246	0	23	1,615	31	1,562	214	3	23
	Corporates - Of Which: SME	124	40	295	20	20	23	634	46	622	214	19	21
	Retail	124	1	105	20	0	1	121	1	103	19	1	1
	Retail - Secured on real estate property	90	1	88	15	0	0	88	1	87	15	0	0
	Retail - Secured on real estate property - Of Which: SME	2	0	2	0	0	0	2	0	2	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	87	1	86	15	0	0	85	1	84	15	0	0
	Retail - Qualifying Revolving	29	0	4	0	0	0	28	0	4	0	0	0
	Retail - Other Retail	83	2	63	27	0	0	83	2	62	7	0	1
Retail - Other Retail - Of Which: SME	24	0	6	2	0	0	19	0	5	2	0	0	
Retail - Other Retail - Of Which: non-SME	9	0	7	3	0	0	9	0	7	3	0	0	
Equity	135	0	28	81	0	0	200	0	41	117	0	0	
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 30/09/2021					As of 31/12/2021						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted					
(in EUR, %)													
FRANCE	Central banks and central governments	28	0	257	9	0	0	25	0	204	9	0	0
	Institutions	2,277	0	2,006	443	0	0	2,294	0	2,254	426	0	0
	Corporates	14,742	34	8,251	3,200	12	24	11,900	37	8,235	2,860	13	23
	Corporates - Of Which: Specialised Lending	1,337	0	1,316	556	0	6	1,291	0	1,372	528	0	4
	Corporates - Of Which: SME	425	0	289	91	0	6	425	0	405	181	1	0
	Retail	195	5	140	23	1	3	209	5	161	26	1	3
	Retail - Secured on real estate property	58	1	58	11	0	0	59	1	59	11	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	57	1	57	11	0	0	59	1	59	11	0	0
	Retail - Qualifying Revolving	13	0	9	1	0	0	12	0	9	1	0	0
	Retail - Other Retail	125	3	73	12	0	2	137	3	99	15	0	2
Retail - Other Retail - Of Which: SME	48	0	10	3	0	0	62	0	13	4	0	0	
Retail - Other Retail - Of Which: non-SME	77	3	63	9	0	2	75	3	86	12	0	2	
Equity	196	0	42	120	0	0	168	0	35	102	0	0	
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 30/09/2021					As of 31/12/2021						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted					
(in EUR, %)													
INDIA	Central banks and central governments	1,111	0	2,213	2,039	0	1	1,258	0	2,209	2,101	0	0
	Institutions	1,229	0	986	619	0	0	1,235	0	1,003	786	0	1
	Corporates	9,893	362	6,504	3,232	178	59	9,927	335	6,734	3,662	163	57
	Corporates - Of Which: Specialised Lending	325	30	654	140	16	3	324	27	613	151	127	13
	Corporates - Of Which: SME	581	99	510	191	2	0	568	98	487	181	1	1
	Retail	30	0	30	10	0	0	33	0	32	10	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	4	0	3	0	0	0	4	0	3	0	0	0
	Retail - Other Retail	62	1	58	23	0	1	62	1	59	25	0	1
Retail - Other Retail - Of Which: SME	5	0	1	0	0	0	4	0	1	0	0	0	
Retail - Other Retail - Of Which: non-SME	58	1	56	23	0								

		IRB Approach											
		As of 31/03/2022				As of 30/06/2022							
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted					
(in EUR, %)													
Consolidated data	Central banks and central governments	125,513	118	125,383	18,877	3	94	126,116	166	126,074	17,728	137	39
	Institutions	41,669	1,793	40,682	8,926	246	22	39,261	1,904	37,615	8,151	65	26
	Corporates	52,900	17,677	36,331	126,842	3,599	4,666	593,741	18,851	383,451	134,154	3,253	4,680
	Corporates - Of Which: Specialised Lending	47,048	3,041	44,679	9,708	543	715	512,021	3,201	47,866	10,303	447	714
	Corporates - Of Which: SME	32,802	2,387	23,312	8,275	563	1,699	35,541	2,643	25,579	9,003	596	1,698
	Retail	252,467	3,944	237,383	60,895	1,208	2,663	224,142	3,651	229,467	61,294	1,246	2,488
	Retail - Secured on real estate property	189,727	1,423	197,467	40,977	613	632	191,281	1,462	199,322	41,235	688	616
	Retail - Secured on real estate property - Of Which: SME	9,857	80	8,706	1,114	33	45	9,027	84	8,647	1,099	35	47
	Retail - Secured on real estate property - Of Which: non-SME	180,870	1,343	178,761	29,860	430	587	182,254	1,378	180,675	40,136	654	269
	Retail - Qualifying Revolving	16,069	838	11,368	1,096	115	708	15,249	120	10,583	1,054	77	92
	Retail - Other Retail	46,681	1,673	38,558	18,226	440	1,223	47,610	2,290	39,863	19,105	483	1,779
	Retail - Other Retail - Of Which: SME	10,295	389	5,228	1,625	55	289	10,782	306	5,239	1,671	102	218
	Retail - Other Retail - Of Which: non-SME	36,406	1,385	33,330	17,201	345	1,014	37,128	1,984	34,594	17,434	378	1,561
Equity	8,721	0	5,312	16,444	0	0	7,512	0	4,212	12,960	0	0	
Other non credit-obligation assets													
IRB Total				242,431							243,416		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 (2) IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercises.
 (3) Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of countryparty covering up to 95% of total original exposure or Top 10 countries ranked by original exposure, calculated as of last quarter.

		IRB Approach											
		As of 31/03/2022				As of 30/06/2022							
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted					
(in EUR, %)													
GERMANY	Central banks and central governments	4,769	0	4,644	11,895	0	0	4,748	0	4,307	11,868	0	0
	Institutions	1,123	1,289	1,289	409	28	0	1,121	39	1,126	39	26	1
	Corporates	99,988	1,204	62,018	28,030	207	687	101,280	1,121	60,229	27,803	228	669
	Corporates - Of Which: Specialised Lending	2,326	35	2,301	948	0	29	2,328	28	2,114	742	4	26
	Corporates - Of Which: SME	15,688	177	10,866	3,477	17	114	15,798	183	10,812	3,773	13	159
	Retail	222,446	2,738	210,664	50,872	671	1,887	224,311	2,629	212,569	51,410	692	1,607
	Retail - Secured on real estate property	176,664	1,081	172,669	38,614	458	420	176,860	1,028	174,715	39,101	461	414
	Retail - Secured on real estate property - Of Which: SME	8,759	38	8,455	1,066	19	21	8,703	39	8,393	1,050	20	21
	Retail - Secured on real estate property - Of Which: non-SME	166,296	963	164,500	37,748	438	600	168,177	977	166,319	38,141	472	793
	Retail - Qualifying Revolving	18,953	822	11,205	1,956	112	695	18,053	116	16,613	1,917	75	89
	Retail - Other Retail	31,538	915	26,504	11,002	102	571	33,278	1,498	27,418	11,201	126	1,104
	Retail - Other Retail - Of Which: SME	5,523	48	2,912	599	8	36	5,565	51	3,056	579	9	38
	Retail - Other Retail - Of Which: non-SME	26,013	867	23,512	10,442	93	536	26,813	1,447	24,362	10,622	117	1,066
Equity	1,192	0	1,048	3,468	0	0	1,125	0	1,124	4,105	0	0	
Other non credit-obligation assets													
IRB Total				112,431						112,416			

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

		IRB Approach											
		As of 31/03/2022				As of 30/06/2022							
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted					
(in EUR, %)													
UNITED STATES	Central banks and central governments	82,442	0	83,002	146	0	0	82,662	0	83,942	118	0	0
	Institutions	5,877	1,794	9,228	1,940	228	0	5,677	1,848	8,882	982	29	1
	Corporates	170,733	4,097	116,399	32,725	687	390	216,074	4,031	126,538	34,997	782	386
	Corporates - Of Which: Specialised Lending	25,535	900	23,966	4,020	118	70	29,999	882	26,815	4,616	159	68
	Corporates - Of Which: SME	3,809	85	2,912	672	14	5	4,226	106	4,226	106	0	0
	Retail	162	1	183	31	0	0	172	0	529	72	0	0
	Retail - Secured on real estate property	1	0	42	0	0	0	1	0	41	0	0	0
	Retail - Secured on real estate property - Of Which: SME	1	0	42	0	0	0	1	0	42	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	7	0	5	0	0	0	7	0	5	0	0	0
	Retail - Qualifying Revolving	112	0	135	22	0	0	122	0	481	63	0	0
	Retail - Other Retail	11	0	20	5	0	0	11	0	20	6	0	0
	Retail - Other Retail - Of Which: SME	9	0	115	17	0	0	9	0	461	17	0	0
	Retail - Other Retail - Of Which: non-SME	3,219	0	1,102	3,149	0	0	2,831	0	1,014	3,289	0	0
Equity													
Other non credit-obligation assets													
IRB Total				112,431						112,416			

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

		IRB Approach											
		As of 31/03/2022				As of 30/06/2022							
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted					
(in EUR, %)													
ITALY	Central banks and central governments	144	0	2,311	374	0	0	148	0	2,330	361	0	0
	Institutions	1,023	1	1,021	665	0	0	820	0	877	694	0	0
	Corporates	19,987	499	9,378	5,423	227	230	21,220	435	10,427	5,971	203	217
	Corporates - Of Which: Specialised Lending	597	136	592	207	11	19	597	141	593	185	12	18
	Corporates - Of Which: SME	4,143	191	2,312	1,281	187	88	4,525	184	2,722	1,488	164	91
	Retail	14,672	628	13,197	6,577	365	549	14,525	649	13,090	6,543	377	580
	Retail - Secured on real estate property	4,923	126	4,621	620	61	79	4,843	126	4,728	588	64	79
	Retail - Secured on real estate property - Of Which: SME	198	35	141	28	11	21	208	37	144	31	12	22
	Retail - Secured on real estate property - Of Which: non-SME	4,729	91	4,480	572	51	58	4,634	89	4,583	557	51	57
	Retail - Qualifying Revolving	77	3	63	27	1	2	71	2	58	24	1	2
	Retail - Other Retail	9,672	499	8,597	5,950	301	468	9,611	521	8,246	5,931	212	479
	Retail - Other Retail - Of Which: SME	1,302	112	1,205	219	24	110	1,312	139	1,265	511	17	111
	Retail - Other Retail - Of Which: non-SME	7,370	387	7,392	5,432	227	358	7,497	382	6,980	5,400	212	366
Equity	113	0	94	262	0	0	86	0	66	228	0	0	
Other non credit-obligation assets													
IRB Total				112,431						112,416			

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

		IRB Approach											
		As of 31/03/2022				As of 30/06/2022							
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted					
(in EUR, %)													
UNITED KINGDOM	Central banks and central governments	274	0	2,248	0	0	0	2,852	0	8,229	0	0	0
	Institutions	2,198	0	3,335	461	0	0	0	0	2,498	50	0	0
	Corporates	25,023	781	17,644	7,207	173	86	29,676	644	22,771	8,389	96	69
	Corporates - Of Which: Specialised Lending	1,299	121	1,021	629	67	6	1,295	14	1,121	743	9	12
	Corporates - Of Which: SME	592	0	448	184	0	3	830	0	453	214	0	1
	Retail	164	2	107	20	0	2	163	2	102	20	1	2
	Retail - Secured on real estate property	73	2	73	13	0	1	72	2	72	13	1	1
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	2	2	73	13	0	1	72	2	72	13	1	1
	Retail - Qualifying Revolving	6	0	4	0	0	0	3	0	2	0	0	0
	Retail - Other Retail	86	0	30	7	0	0	86	1	29	7	0	0
	Retail - Other Retail - Of Which: SME	66	0	10	3	0	0	69	0	12	3	0	0
	Retail - Other Retail - Of Which: non-SME	19	0	20	4	0	0	20	1	17	3	0	0
Equity	34	0	212	725	0	0	207	0	202	729	0	0	
Other non credit-obligation assets			</										

		IRB Approach											
		As of 31/03/2022						As of 30/06/2022					
		Original Exposure ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(in EUR, %)													
SPAIN	Central banks and central governments	0	0	2,596	214	0	0	7	0	2,182	212	0	0
	Institutions	496	0	465	156	0	1	574	1	577	227	0	1
	Corporates	18,807	2,868	18,165	5,695	457	1,266	17,492	3,140	18,867	6,078	489	1,252
	Corporates - Of Which: Specialised Lending	1,053	405	1,038	235	55	126	1,027	399	997	250	59	113
	Corporates - Of Which: SME	2,284	765	1,528	1,942	146	615	2,709	1,042	1,744	1,242	200	586
	Retail	11,575	454	9,339	2,692	117	299	11,505	460	9,530	2,660	125	264
	Retail - Secured on real estate property	7,029	210	6,594	1,017	83	96	6,980	211	6,910	929	86	84
	Retail - Secured on real estate property - Of Which: SME	77	7	72	15	3	3	76	8	72	13	3	4
	Retail - Other Retail	6,952	203	6,883	1,002	80	83	6,904	203	6,838	916	83	81
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: SME	4,540	243	2,961	1,675	34	174	4,520	249	3,006	1,731	39	180	
Retail - Other Retail - Of Which: non-SME	2,138	108	889	506	13	63	2,108	116	875	526	16	67	
Equity	2,402	195	2,094	1,168	21	110	2,423	193	2,130	1,265	23	113	
Other non credit-obligation assets	44	0	16	47	0	0	44	0	16	53	0	0	
IRB Total													

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

		IRB Approach											
		As of 31/03/2022						As of 30/06/2022					
		Original Exposure ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(in EUR, %)													
LUXEMBOURG	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	1,040	0	941	127	0	0	1,184	0	1,025	128	0	0
	Corporates	16,811	256	13,373	4,240	53	34	17,647	241	14,300	4,498	49	36
	Corporates - Of Which: Specialised Lending	2,042	79	2,857	792	4	4	2,204	79	3,045	1,026	4	7
	Corporates - Of Which: SME	1,207	9	1,273	112	11	7	1,209	9	1,151	94	11	7
	Retail	89	4	220	49	2	1	90	3	328	52	1	1
	Retail - Secured on real estate property	79	3	177	33	1	1	81	3	76	34	1	1
	Retail - Secured on real estate property - Of Which: SME	12	0	12	1	0	0	12	0	11	2	0	0
	Retail - Secured on real estate property - Of Which: non-SME	66	3	65	32	0	0	69	3	67	32	1	1
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0	0	0
Retail - Other Retail	9	1	141	16	0	0	8	0	248	18	0	0	
Retail - Other Retail - Of Which: SME	2	0	1	0	0	0	1	0	1	0	0	0	
Retail - Other Retail - Of Which: non-SME	8	1	141	16	0	0	7	0	248	18	0	0	
Equity	327	0	318	1,049	0	0	296	0	289	1,025	0	0	
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/03/2022						As of 30/06/2022					
		Original Exposure ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(in EUR, %)													
SWITZERLAND	Central banks and central governments	3,556	0	3,556	4	0	0	3,423	0	3,427	4	0	0
	Institutions	3,366	0	3,333	409	0	0	2,809	0	2,693	373	0	0
	Corporates	22,288	2,326	16,028	2,891	192	33	19,946	2,400	13,014	2,460	45	38
	Corporates - Of Which: Specialised Lending	110	0	110	12	0	0	108	0	98	11	0	0
	Corporates - Of Which: SME	89	0	42	16	0	0	286	5	205	21	1	5
	Retail	201	47	255	47	1	1	112	47	268	47	1	1
	Retail - Secured on real estate property	201	2	198	39	1	2	208	2	203	38	1	1
	Retail - Secured on real estate property - Of Which: SME	4	0	1	0	0	0	6	0	6	1	0	0
	Retail - Secured on real estate property - Of Which: non-SME	2	2	194	38	1	2	202	2	196	38	38	1
	Retail - Qualifying Revolving	19	1	14	1	0	0	18	0	13	1	0	0
Retail - Other Retail	81	1	43	7	0	0	86	2	44	8	0	0	
Retail - Other Retail - Of Which: SME	28	0	8	2	0	0	33	0	8	2	0	0	
Retail - Other Retail - Of Which: non-SME	53	1	35	5	0	0	53	2	36	6	0	1	
Equity	230	0	95	214	0	0	207	0	95	211	0	0	
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/03/2022						As of 30/06/2022					
		Original Exposure ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(in EUR, %)													
NETHERLANDS	Central banks and central governments	28	0	75	3	0	0	9	0	94	1	0	0
	Institutions	1,006	0	674	194	0	0	1,699	0	1,180	218	0	0
	Corporates	18,270	328	12,223	5,104	107	65	20,327	353	13,881	5,022	75	59
	Corporates - Of Which: Specialised Lending	1,605	0	1,572	194	0	0	1,561	0	1,529	182	0	0
	Corporates - Of Which: SME	679	34	472	222	12	0	692	32	493	215	0	0
	Retail	157	1	100	19	1	1	100	1	101	19	0	0
	Retail - Secured on real estate property	1	0	85	14	0	0	85	1	84	14	0	0
	Retail - Secured on real estate property - Of Which: SME	3	0	3	0	0	0	3	0	3	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	83	1	82	14	0	0	82	1	81	14	0	0
	Retail - Qualifying Revolving	5	0	4	0	0	0	4	0	4	0	0	0
Retail - Other Retail	27	0	12	4	0	0	30	1	13	5	0	0	
Retail - Other Retail - Of Which: SME	19	0	5	2	0	0	22	0	7	2	0	0	
Retail - Other Retail - Of Which: non-SME	8	0	7	3	0	0	8	1	7	3	0	0	
Equity	89	0	18	53	0	0	81	0	17	48	0	0	
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/03/2022						As of 30/06/2022					
		Original Exposure ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(in EUR, %)													
FRANCE	Central banks and central governments	17	0	195	5	0	0	15	0	152	4	0	0
	Institutions	2,569	0	2,285	422	0	0	3,380	0	2,889	500	0	0
	Corporates	14,543	30	8,961	2,968	10	21	14,918	22	9,143	3,074	12	20
	Corporates - Of Which: Specialised Lending	1,619	0	1,462	466	0	2	1,640	0	1,628	522	0	3
	Corporates - Of Which: SME	381	0	347	170	0	0	410	0	356	147	0	0
	Retail	196	5	199	32	1	3	208	5	139	24	1	3
	Retail - Secured on real estate property	159	1	159	11	1	1	158	1	157	11	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	86	1	86	11	1	1	86	1	86	11	0	0
	Retail - Qualifying Revolving	14	2	11	1	0	0	12	0	9	1	0	0
Retail - Other Retail	38	2	130	21	0	1	138	3	73	12	0	3	
Retail - Other Retail - Of Which: SME	15	0	13	3	0	0	15	0	17	5	0	0	
Retail - Other Retail - Of Which: non-SME	22	2	116	17	0	1	74	3	55	7	0	3	
Equity	8	0	7	3	0	0	8	0	7	3	0	0	
Other non credit-obligation assets	89	0	18	76	0	0	131	0	28	80	0	0	
IRB Total													

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

		IRB Approach											
		As of 31/03/2022						As of 30/06/2022					
		Original Exposure ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions
		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
(in EUR, %)													
INDIA	Central banks and central governments	1,413	0	1,543	1,152	0	0	1,412	0	1,412	879	0	0
	Institutions	1,130	0	869	627	0	1	970	0	662	392	0	0
	Corporates	11,039	284	7,797</									

2022 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

DEUTSCHE BANK AKTIENGESELLSCHAFT

As of 31/12/2021

		Direct exposures														Risk weighted exposure amount
		On balance sheet				Derivatives				Off balance sheet						
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures				
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortized cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions			
	Lithuania	1 0 0 0 0 0 12	1 0 0 0 0 0 11	1 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 12	0 0 0 0 0 0 0	0 0 0 0 0 0 0	25 0 0 0 0 0 0	176 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0			
	Luxembourg	0 0 0 0 0 0 47	0 0 0 0 0 0 401	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0			
	Malta	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0			
	Netherlands	254 41 0 66 115 0 1,607	254 41 0 43 70 0 1,340	54 11 0 43 70 0 652	0 0 0 0 0 0 0	0 0 0 0 0 0 0	200 0 0 24 45 0 955	1 0 0 1 22 0 69	25 40 0 35 160 0 117	0 21 0 57 22 0 859	0 375 0 720 154 0 2,255	0 0 0 0 0 0 51	0			
	Poland	0 483 0 596 424 0 265	0 479 0 473 418 0 239	0 0 0 10 0 0	0 0 0 0 0 0 0	482 596 414 297 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0			
	Portugal	0 0 0 10 12 0 150	0 0 0 10 12 0 3	0 0 0 10 12 0 3	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 17 0 0 0	0 0 0 200 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0			
	Romania	0 0 0 0 0 0 34	0 0 0 0 0 0 29	0 0 0 0 0 0 34	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0			
	Slovakia	0 12 0 0 0 0 0	0 12 0 0 0 0 0	0 12 0 3 1 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 12 55 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0			
	Slovenia	0 0 0 2 0 0 24	0 0 0 0 0 0 0	0 0 0 2 0 0 25	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	31 0 11 0 0 0 0	300 240 127 0 0 0 1,700	0 0 0 0 0 0 0	0			
	Total	25	0	27	0	0	0	621	1,900	118	2,366	0	15			

2022 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

DEUTSCHE BANK AKTIENGESELLSCHAFT

As of 31/12/2021

(min EUR)		Direct exposures														Risk weighted exposure amount
		On balance sheet				Derivatives				Off balance sheet						
		Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
						of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortized cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
Total																Total
	Spain	29 216 0 490 2,050 0 4,790	28 193 0 415 634 0 4,011	29 206 0 415 2,098 0 4,011	0 0 0 0 0 0 199	0 0 0 0 0 0 611	0 10 0 74 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	1 0 0 0 0 0 0	0 0 0 0 0 0 0	0	
	Sweden	0 0 0 1 0 0	0 0 0 1 0 0	0 0 0 1 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	12 33 0 21 0 0	83 195 0 122 0 0	0 1 0 0 0 0	0 49 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0	
	United Kingdom	4 659 0 1,172 83 0 4,025	0 658 0 968 0 0 3,295	0 282 0 531 0 0 3,165	0 0 0 0 0 0 0	0 0 0 0 0 0 861	0 0 0 0 0 0 0	568 14 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0	
	Iceland	0 0 0 0 0 0 1	0 0 0 0 0 0 1	0 0 0 0 0 0 1	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0	
	Liechtenstein	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0	
	Norway	0 0 0 0 0 0 6	0 0 0 0 0 0 3	0 0 0 0 0 0 4	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0	
	Australia	0 33 0 57 294 0 839	0 33 0 0 177 0 568	0 33 0 57 137 0 490	0 0 0 0 0 0 0	0 0 0 0 157 0 349	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0	
	Canada	0 1 0 17 0 460	0 1 0 0 0 356	0 1 0 17 0 280	0 0 0 0 0 170	0 0 0 17 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 70 0 0	0 0 0 0 0 0	0	
	Hong Kong	90 0 0 2 0 0 0	90 0 0 2 0 0 0	90 0 0 2 0 0 0	0 0 0 0 0 0 0	90 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	24 0 0 0 0 0 0	663 0 0 0 0 0 0	0	
	Total	92	92	2	0	90	0	0	0	0	0	24	663	0	0	8

2022 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

DEUTSCHE BANK AKTIENGESELLSCHAFT

As of 31/12/2021

(min EUR)		Direct exposures														Risk weighted exposure amount	
		On balance sheet							Derivatives				Off balance sheet				
		Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures			
						of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortized cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions		
				201	0	44	142	0	0	0	0	0	7	0			
I 0 - 3M I		387	387	0	0	0	0	0	0	0	0	0	0	0			
I 3M - 1Y I		114	115	0	0	84	30	0	0	0	0	0	0	0			
I 1Y - 2Y I		0	0	0	0	0	0	0	0	0	0	0	0	0			
I 2Y - 3Y I		231	224	58	0	0	171	0	0	0	0	0	33	0			
I 3Y - 5Y I		218	182	70	0	0	144	0	45	0	0	0	19	0			
I 5Y - 10Y I		0	0	0	0	0	0	0	0	0	0	0	0	0			
I 10Y - more		1,171	1,074	123	0	32	1,011	0	0	0	0	0	514	1			
Total		2,121	1,980	452	0	159	1,497	0	45	0	0	0	612	2	472		
I 0 - 3M I		2,112	2,028	916	0	258	820	0	5	0	0	0	0	0			
I 3M - 1Y I		1,016	718	373	0	474	109	0	0	0	0	0	5	0			
I 1Y - 2Y I		0	0	0	0	0	0	0	11	0	0	0	0	0			
I 2Y - 3Y I		2,942	1,868	755	0	1,162	998	0	2	0	54	0	0	0			
I 3Y - 5Y I		1,937	1,688	1,688	0	230	19	0	74	12	58	0	0	0			
I 5Y - 10Y I		742	739	742	0	0	0	0	0	0	0	0	0	0			
I 10Y - more		7,055	5,493	7,613	0	365	282	9	62	11	113	106	0	0			
Total		15,805	12,672	12,088	0	2,529	2,259	9	152	26	226	112	0	1,908			

Notes and definitions

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

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

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

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

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

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

Regions:

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

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

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

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

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

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

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

(8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAAP

2022 EU-wide Transparency Exercise
Performing and non-performing exposures
DEUTSCHE BANK AKTIENGESELLSCHAFT

	As of 30/09/2021										As of 31/12/2021									
	Gross carrying amount/ Nominal amount				Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ⁽¹⁾				Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount/ Nominal amount				Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ⁽¹⁾				Collaterals and financial guarantees received on non-performing exposures		
	Of which performing but past due >30 days and <=90 days		Of which non-performing ²		On performing exposures ³		On non-performing exposures ³			Of which performing but past due >30 days and <=90 days		Of which non-performing ²		On performing exposures ³		On non-performing exposures ³				
			Of which: defaulted		Of which Stage 3		Of which Stage 3				Of which: defaulted		Of which Stage 3		Of which Stage 3					
Cash balances at central banks and other demand deposits	202,179	0	27	27	27	3	0	0	0	197,117	0	27	27	27	5	0	0	0		
Debt securities (including at amortised cost and fair value)	46,461	0	461	461	379	19	49	36	48	44,742	0	379	485	403	24	58	48	62		
Central banks	890	0	0	0	0	0	0	0	0	672	0	0	0	0	0	0	0	0		
General governments	31,870	0	0	0	0	4	0	0	0	30,539	0	0	0	0	8	0	0	0		
Credit institutions	3,345	0	0	0	0	0	0	0	0	2,468	0	0	0	0	1	0	0	0		
Other financial corporations	5,693	0	24	24	10	4	13	0	0	6,294	0	39	39	25	6	13	0	0		
Non-financial corporations	4,662	0	437	437	369	9	36	36	46	4,809	0	446	446	378	10	45	45	62		
Loans and advances (including at amortised cost and fair value)	651,300	771	13,376	12,929	11,477	963	3,923	3,759	5,336	655,159	582	12,621	12,283	11,345	975	3,658	3,718	5,144		
Central banks	2,556	0	0	0	0	0	0	0	0	6,012	0	0	0	0	0	0	0	0		
General governments	10,737	0	198	198	198	12	5	5	177	14,347	0	49	49	49	13	5	5	48		
Credit institutions	56,748	0	0	0	0	0	0	0	0	48,719	0	0	0	0	25	0	0	0		
Other financial corporations	174,571	14	1,401	1,401	1,003	58	66	44	438	177,127	84	1,302	1,302	967	66	67	49	440		
Non-financial corporations	186,707	96	6,436	6,432	5,378	335	2,120	1,997	2,577	197,015	138	6,613	6,450	5,847	350	2,030	1,924	2,685		
of which: small and medium-sized enterprises	20,040	19	1,234	1,109	1,107	54	496	494	429	29,926	18	1,410	1,339	1,333	64	555	554	460		
of which: Loans collateralised by commercial immovable property	42,681	23	1,204	1,227	1,248	48	147	147	971	42,075	80	1,258	1,258	1,024	39	128	78	971		
Households	211,040	661	5,131	4,888	4,888	538	1,732	1,714	2,144	211,939	360	4,649	4,474	4,474	521	1,755	1,737	1,978		
of which: Loans collateralised by residential immovable property	163,014	211	1,968	1,795	1,795	218	417	411	1,428	164,424	222	1,814	1,712	1,712	220	395	391	1,300		
of which: Credit for consumption	26,038	100	1,717	1,711	1,667	314	1,017	1,007	7	26,175	97	1,806	1,801	1,746	303	1,087	1,075	9		
DEBT INSTRUMENTS OTHER THAN MTF	899,989	771	13,863	13,416	11,883	985	3,973	3,796	5,384	897,018	582	13,133	12,795	11,775	1,004	3,916	3,763	5,204		
OFF-BALANCE SHEET EXPOSURES	285,324		2,902	2,891	2,882	237	184	184	437	282,745		2,713	2,700	2,694	224	225	225	483		

⁽¹⁾ For the definition of non-performing exposures please refer to Article 4(7)(2) of Regulation (EU) No 575/2013 (CRD).

⁽²⁾ Institutions report here the cumulative amount of assessed credit losses since initial recognition for financial instruments subject to impairment and provisions for off-balance sheet exposures.

⁽³⁾ Institutions report here the cumulative amount of assessed credit losses since initial recognition for financial instruments subject to impairment and provisions for off-balance sheet exposures.

⁽⁴⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FROB framework (paragraph F 10.00 / F 10.01), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2014/51 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item (accumulated impairment, accumulated changes in fair value due to credit risk and provisions) is disclosed consistently with the FROB sign convention. This is because, based on the sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

⁽⁵⁾ From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2022 EU-wide Transparency Exercise
Performing and non-performing exposures
DEUTSCHE BANK AKTIENGESELLSCHAFT

	As of 31/03/2022										As of 30/06/2022									
	Gross carrying amount/ Nominal amount				Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ⁽¹⁾				Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount/ Nominal amount				Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ⁽¹⁾				Collaterals and financial guarantees received on non-performing exposures		
	Of which performing but past due > 30 days and <=90 days	Of which non-performing ⁽²⁾			On performing exposures ⁽³⁾	On non-performing exposures ⁽³⁾				Of which performing but past due > 30 days and <=90 days	Of which non-performing ⁽²⁾			On performing exposures ⁽³⁾	On non-performing exposures ⁽³⁾					
		Of which: defaulted	Of which Stage 3			Of which Stage 3	Of which: defaulted	Of which Stage 3			Of which Stage 3									
Cash balances at central banks and other demand deposits	175,475	878	26	26	26	7	0	0	0	182,634	528	81	81	81	14	0	0	0	0	
Debt securities (including at amortised cost and fair value)	57,411	0	494	494	424	38	70	57	63	57,188	41	488	488	386	59	87	74	260	0	
Central banks	1,682	0	0	0	0	0	0	0	0	835	0	0	0	0	0	0	0	0	0	
General governments	42,087	0	22	22	22	17	9	9	9	43,179	0	19	19	19	23	9	9	9	0	
Credit institutions	2,611	0	0	0	0	0	0	0	0	2,022	0	0	0	0	0	0	0	0	0	
Other financial corporations	6,174	0	61	61	35	9	13	9	6	6,129	0	26	26	14	13	0	0	0	0	
Non-financial corporations	4,857	0	411	411	35	11	48	48	63	5,023	41	440	440	366	22	65	65	306	0	
Loans and advances (including at amortised cost and fair value)	678,616	1,242	12,519	12,242	11,234	1,102	3,075	3,715	4,937	693,876	805	12,314	12,293	11,064	1,156	3,773	3,624	4,923	0	
Central banks	4,480	0	0	0	0	0	0	0	0	6,646	0	0	0	0	0	0	0	0	0	
General governments	19,320	2	99	99	99	8	4	4	91	19,507	0	98	98	98	11	5	5	91	0	
Credit institutions	56,139	0	9	9	9	26	0	0	0	50,786	0	33	33	33	35	0	0	0	0	
Other financial corporations	179,685	235	1,343	1,201	1,055	68	68	47	363	193,166	143	1,323	1,314	1,027	81	67	47	382	0	
Non-financial corporations	206,088	382	6,455	6,394	5,627	446	2,163	2,039	2,559	208,847	213	6,380	6,370	5,617	477	2,137	2,027	2,488	0	
of which: small and medium-sized enterprises	31,531	146	1,159	1,138	1,251	74	50	53	493	31,853	20	1,391	1,381	1,219	79	57	50	527	0	
of which: Loans collateralised by commercial immovable property	43,860	290	1,219	1,112	875	40	122	67	1,811	46,423	153	1,124	1,124	804	55	128	74	834	0	
Households	212,890	623	4,613	4,580	4,444	554	1,640	1,624	1,923	214,924	460	4,474	4,474	4,309	552	1,563	1,546	1,940	0	
of which: Loans collateralised by residential immovable property	163,658	298	1,786	1,672	1,672	237	382	378	1,256	162,915	229	1,709	1,641	1,604	231	366	363	1,226	0	
of which: Credit for consumption	26,410	117	1,805	1,803	1,762	338	1,089	1,059	8	26,353	116	1,690	1,685	1,435	342	974	962	7	0	
DEBT INSTRUMENTS other than HFT	911,496	2,120	13,039	12,762	11,483	1,146	3,946	3,772	5,000	933,988	1,374	12,883	12,862	11,550	1,229	3,866	3,699	5,181	0	
OFF-BALANCE SHEET EXPOSURES	292,744		2,470	2,466	2,454	257	186	185	477	304,525		2,719	2,715	2,692	262	211	211	472	0	

(1) For the definition of non-performing exposures please refer to Article 474(3) of Regulation (EU) No 575/2013 (CRD).

(2) Institutions report here the cumulative amount of expected credit losses since initial recognition for financial instruments subject to impairment and provisions for off-balance sheet exposures.

(3) Institutions report here the cumulative amount of expected credit losses since initial recognition for financial instruments subject to impairment, the accumulated negative changes in fair value due to credit risk for financial instruments measured at fair value through profit or loss other than HFT and provisions for off-balance sheet exposures.

(4) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the PFRSP Annexes (Annexes F, 18.02 / F 18.02), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions) is disclosed consistently with the PFRSP sign convention. This is because, based on the sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

(5) From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2022 EU-wide Transparency Exercise

Forborne exposures

DEUTSCHE BANK AKTIENGESELLSCHAFT

	As of 30/09/2021						As of 31/12/2021					
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures		Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures	
		Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
(min EUR)												
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	639	251	0	0	14	0	651	256	0	0	16	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	16	0	0	0	14	0	16	0	0	0	16	0
Non-financial corporations	624	251	0	0	0	0	635	256	0	0	0	0
Loans and advances (including at amortised cost and fair value)	13,983	5,038	1,248	1,157	8,656	2,498	13,628	4,847	1,339	1,255	8,672	2,440
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	195	165	2	2	182	153	154	24	2	2	143	22
Credit institutions	0	0	0	0	0	0	9	9	0	0	0	0
Other financial corporations	1,375	396	28	22	1,011	218	1,234	369	28	24	909	236
Non-financial corporations	9,796	3,011	855	794	6,017	1,288	9,332	2,869	896	844	5,956	1,296
of which: small and medium-sized enterprises	2,476	393	169	158	1,742	839	2,406	532	190	181	1,611	886
Households	2,616	1,465	364	340	1,446	839	2,900	1,576	413	385	1,664	886
DEBT INSTRUMENTS other than HFT	14,622	5,288	1,249	1,157	8,670	2,498	14,279	5,103	1,339	1,255	8,688	2,440
Loan commitments given	2,981	307	43	27	375	27	3,116	341	50	35	451	17
QUALITY OF FORBEARANCE²												
Loans and advances that have been forborne more than twice ³	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria ³	0						0					

⁽¹⁾ Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

⁽²⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions) is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

⁽³⁾ The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above.

2022 EU-wide Transparency Exercise

Forborne exposures

DEUTSCHE BANK AKTIENGESELLSCHAFT

	As of 31/03/2022						As of 30/06/2022					
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures		Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures	
		Of which non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
(mln EUR)												
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	634	240	0	0	0	0	336	240	0	0	193	193
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	634	240	0	0	0		336	240	0	0	193	
Loans and advances (including at amortised cost and fair value)	13,302	4,671	1,334	1,260	8,314	2,224	12,681	4,672	1,226	1,151	8,031	2,351
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	149	3	2	2	139	0	141	2	2	1	132	0
Credit institutions	9	9	0	0	0	0	9	9	0	0	0	0
Other financial corporations	1,023	272	19	17	716	139	1,006	337	19	16	703	204
Non-financial corporations	9,209	2,811	897	851	5,820	1,268	8,607	2,784	820	774	5,412	1,240
of which: small and medium-sized enterprises	2,532	454	186	177	1,712		2,419	491	195	187	1,700	
Households	2,912	1,577	415	390	1,640	817	2,918	1,539	385	359	1,784	907
DEBT INSTRUMENTS other than HFT	13,936	4,911	1,334	1,260	8,314		13,016	4,911	1,226	1,151	8,224	
Loan commitments given	2,615	281	42	26	283	11	2,032	247	38	24	159	20
QUALITY OF FORBEARANCE²												
Loans and advances that have been forborne more than twice ³	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria ³	0						0					

(1) Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

(2) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ("Accumulated impairment, accumulated changes in fair value due to credit risk and provisions") is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

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

2022 EU-wide Transparency Exercise
Breakdown of loans and advances to non-financial corporations other than held for trading
 DEUTSCHE BANK AKTIENGESELLSCHAFT

(mln EUR)	As of 30/09/2021					As of 31/12/2021					As of 31/03/2022					As of 30/06/2022								
	Gross carrying amount		Of which: non-performing	Of which: loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²	Gross carrying amount		Of which: non-performing	Of which: loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²	Gross carrying amount		Of which: non-performing	Of which: loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²	Gross carrying amount		Of which: non-performing	Of which: loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²
A Agriculture, forestry and fishing	680	30	29	680	13	0	646	30	29	646	12	0	568	27	27	568	10	0	540	29	29	540	10	0
B Mining and quarrying	3,124	41	41	3,124	11	0	2,958	40	40	2,958	17	0	2,576	41	41	2,576	41	0	2,851	40	40	2,812	25	0
C Manufacturing	30,957	1,133	1,113	30,952	552	0	37,719	1,312	1,043	37,692	532	0	35,730	1,135	1,134	35,726	668	0	34,501	1,322	1,322	34,493	690	0
D Electricity, gas, steam and air conditioning supply	4,273	112	112	4,116	45	0	4,728	117	117	4,682	45	0	4,635	117	117	4,589	45	0	5,021	168	168	5,021	68	0
E Water supply	501	50	50	501	10	0	484	50	50	484	10	0	601	50	50	601	11	0	548	49	49	548	9	0
F Construction	4,314	380	379	4,312	196	0	4,408	390	389	4,406	192	0	4,769	376	375	4,767	198	0	4,738	381	380	4,735	203	0
G Wholesale and retail trade	22,244	874	872	22,266	516	0	22,728	785	782	22,995	436	0	25,116	826	826	25,091	446	0	24,260	824	824	24,236	457	0
H Transport and storage	5,637	338	338	5,561	93	0	5,824	364	364	5,296	75	0	6,004	244	244	5,920	85	0	6,519	262	262	6,493	91	0
I Accommodation and food service activities	2,217	134	134	2,217	65	0	2,273	140	140	2,273	70	0	2,214	136	136	2,214	73	0	2,127	136	136	2,127	71	0
J Information and communication	6,026	170	170	6,577	107	0	7,513	172	172	7,033	112	0	7,189	179	179	7,137	109	0	8,521	144	144	8,518	109	0
K Financial and insurance activities	32,144	1,044	1,021	31,233	314	0	32,064	1,208	1,130	31,243	359	0	37,414	1,102	1,102	36,561	383	0	36,967	1,101	1,101	36,129	384	0
L Real estate activities	40,149	1,250	1,104	40,187	217	0	41,219	1,107	1,107	41,177	180	0	41,716	1,120	1,030	41,676	172	0	45,734	940	940	45,615	191	0
M Professional, scientific and technical activities	9,279	247	241	9,279	97	0	9,164	235	230	9,164	104	0	9,263	209	205	9,263	107	0	9,458	197	192	9,458	105	0
N Administrative and support service activities	9,788	575	575	9,723	175	0	10,786	511	511	10,715	193	0	10,691	516	516	10,621	181	0	9,101	418	418	9,031	119	0
O Public administration and defence, compulsory social security	1,049	0	0	277	0	0	1,434	0	0	338	0	0	1,002	0	0	277	0	0	1,720	0	0	342	0	0
P Education	231	5	5	231	2	0	218	5	5	218	3	0	226	4	4	226	3	0	221	5	5	221	3	0
Q Human health services and social work activities	3,636	33	32	3,612	21	0	4,023	106	105	3,998	28	0	4,048	93	93	4,021	24	0	4,460	95	95	4,435	28	0
R Arts, entertainment and recreation	1,063	14	14	1,063	8	0	1,076	13	12	1,076	4	0	1,069	10	10	1,069	8	0	1,134	31	30	1,134	8	0
S Other services	8,399	205	201	8,388	27	4	7,749	205	202	7,744	29	4	11,256	229	224	11,010	40	4	9,876	237	233	9,861	118	4
Loans and advances	186,707	6,636	6,432	184,552	2,451	4	197,015	6,613	6,450	194,680	2,375	4	206,088	6,435	6,324	203,962	2,605	4	208,847	6,383	6,320	206,301	2,610	4

⁽¹⁾ The items 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F 06.01), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451 - ITS on Supervisory reporting.