

Bank Name	DEUTSCHE BANK AKTIENGESELLSCHAFT
LEI Code	7LTWFZYICNSX8D621K86
Country Code	DE

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



Key Metrics

(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	49,401	48,066	47,672	48,113	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	49,398	48,066	47,672	48,113	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	57,729	56,395	56,050	57,992	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	57,727	56,395	56,050	57,992	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	66,764	65,005	64,645	66,441	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	66,762	65,005	64,645	66,441	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	354,311	349,742	354,830	356,427	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	354,311	349,742	354,830	356,427	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	13.94%	13.74%	13.44%	13.50%	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	13.94%	13.74%	13.44%	13.50%	(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	16.29%	16.12%	15.80%	16.27%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	16.29%	16.12%	15.80%	16.27%	(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	18.84%	18.59%	18.22%	18.64%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	18.84%	18.59%	18.22%	18.64%	(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	1,235,213	1,240,318	1,253,772	1,261,804	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	4.67%	4.55%	4.47%	4.60%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(mln EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	57,729	56,395	56,050	57,992	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	57,727	56,395	56,050	57,992	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU)
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	1,235,213	1,240,318	1,253,772	1,261,804	C 47.00 (r0300,c0010)	2015/62 of 10 October 2014 amending CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	1,235,211	1,240,318	1,253,772	1,261,804	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.67%	4.55%	4.47%	4.60%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.67%	4.55%	4.47%	4.60%	[A.2]/[B.2]	



2024 EU-wide Transparency Exercise Capital

		As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
A OWN FUNDS	(min EUR, %)	66,764	65,005	64,645	66,441	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CFR
	TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	49,401	48,066	47,672	48,113	C 01.00 (x0020,c0010)	Article 50 of CFR.
	ILEK 1 CAPITAL (net of deductions and after applying transitional adjustments) seligible as CET1 Capital (including share premium and net own capital						
A.1.1 Instruments)		44,944	44,908	44,289	43,972	C 01.00 (+0030,c0010)	Articles 25(1) points (a) and (b), 27 to 29, 35(1) point (f) and 42 of CRR
A.1.2 Retained earnings		19,303	20,003	20,709	20,483	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 26 (1) points (a) and (i) of CRR
A.1.3 Accumulated other	comprehensive income	-1,597	-1,760	-1,623	-1,664	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 35 (1) point (l) of CFR
A.1.4 Other Reserves		-179	0	-500	-66	C 01.00 (+0250,c0010)	Articles 4(117) and 26(1) point (s) of CPR
A.1.5 Funds for general b	ankingrisk	0	0	0	0	C 01.00 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (i) of CRR
A.1.6 Minority interest glv	en recognition in CET1 capital	998	973	986	993	C 01.00 (r0230,c0010)	Article 84 of CRR
A.1.7 Adjustments to CE	f1 due to prudential filters	-995	-1,853	-1,600	-1,436	C 01.00 (40250,c0010)	Articles 32 to 35 of and 35 (1) point (5) of CRR
A 1.8 (-) Intangible assets	s (including Goodwill)	-5,168	-5,014	-5,104	-5,141	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 36(1) point (b) and 37 of GRR. Articles 4(115), 36(1) point (b) and 37 point (a) of GCR
A 1.9 (-) DTAs that rely or	future profitability and do not arise from temporary differences net of associated	-2,873	-4,207	-4,014	-3,815	C 01.00 (x0370,c0010)	Articles 36(1) point (c) and 36 of CRR
	redit risk adjustments to expected losses	-1,996	-2,386	-2,810	-2,588	C 01.00 (+0380,c0010)	Articles 36(1) point (d), 40 and 159 of CRR
A 1.11 (-) Defined benefits	pension fund assets	-1,408	-920	-1,007	-956	C 01.00 (r0390,c0010)	Articles 4(109), 36(1) point (e) and 41 of CRR
A.1.12 (-) Reciprocal cross	s holdings in CET1 Capital	0	0	0	0	C 01.00 (r0430,c0010)	Articles 4(122), 36(1) point (g) and 44 of CRR
A.1.13 (-) Excess deductio	n from AT1 tems over AT1 Capital	0	0	0	0	C 01.00 (r0440,c0010)	Article 36(1) point (j) of CRR
· · · · · · · · · · · · · · · · · ·	ed to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 [r0450,c0010] + C 01.00 [r0450,c0010] + C 01.00 [r0470,c0010] + C 01.00 [r0471,c0010] +	Actions 43(4), 36(1) point [k] (i) and 80 to 91 of CRR; Articless 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b), 244(1) point (b), 244(1) point (b) and 256 of CRR; Articles 36(1) point k) (iii) and 279(1) of CRR; Articles 36(1) point k) (iv) and
<u> </u>		0				C 01.00 [0472,c0010] + C 01.00 [0671,c0010]+ C 01.00 [0472,c0010] C 01.00 [0460,c0010]	point (o) and 250 of CHR, Articles 26(1) point k) (ii) and 2.74(1) of CHR. 153(8) of CHR and Articles 26(1) point k) (iv) and 155(4) of CHR. Articles 26(1) point (k) (ii), 263(1) point (b), 264(1) point (b) and 258 of CHR.
())	uritisation positions (-) Leapital instruments of financial sector entities where the institution does not have				0		
A.1.15 a significant investr	nerit	0	0	0	0	C 01.00 (10480,c0010)	Articles 4(27), 36(1) point (h); 43 to 45, 49 (2) and (3) and 79 of CRR
())))))))	that rely on future profitability and arise from temporary differences Localital instruments of financial sector entities where the institution has a	0	0	0	0	C 01.00 (10490,c0010)	Articles 36(1) point (c) and 38, Articles 46(1) point (a) and 46(2) of CRR
A 1.17 (-) Holomogo of CET. OWN FUNDS Transitional period	ent	0	0	0	0	C 01.00 (x9500,c0010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CFR
A.1.18 (-) Amount excean	gthe 17.65% threshold	0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CRR
A.1.18A (-) Insufficient cove	rage for non-performing exposures	-244	-254	-249	-250	C 01.00 (r0513,c0010)	Article 35(1), point (m) and Article 47c CRR
A.1.18B (-) Minimum value	commitment shortfalls	-1	-1	-1	-4	C 01.00 (r0514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
A.1.18C (-) Other foreseeab	ie tax charges	0	0	0	0	C 01.00 (+0515,c0010)	Article 36(1), point (I) CRR
A.1.19 (-) Additional deduc	ctions of CET1 Capital due to Article 3 CRR	-28	-68	-48	-63	C 01.00 (r0524,c0010)	Article 3 CRR
A 1 20 CET1 capital eleme	nts or deductions - other	-1,356	-1,356	-1,356	-1,356	C 01.00 (r0529,c0010)	-
A.1.21 Transitional adjustr	ments	2	0	0	0	CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	-
A.1.21.1 Transitional	adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r0220,c0010)	Articles 463(1) to (3), and 454 to 467 of CRR
A.1.21.2 Transitional	adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r0240,c0010)	Articles 479 and 490 of CRIR
A.1.21.3 Other trans	tional adjustments to CET1 Capital (+/-)	2	0	0	0	C 01.00 (r0520,c0010)	Articles 450 to 472, 478 and 481 of CRR
A.2 ADDITIONAL TIER 1	CAPITAL (net of deductions and after transitional adjustments)	8,328	8,328	8,378	9,878	C 01.00 (r0530,c0010)	Article G1 of CFPI
A 2.1 Additional Tier 1 Ca	pital instruments	8,328	8,328	8,378	9,878	C 01.00 (r0540,c0010) + C 01.00 (r0670,c0010)	
A.2.2 (-) Excess deductio	n from T2 items over T2 capital	0	0	0	0	C 01.00 (r0720,c0010)	
A 2.3 Other Additional Til	er 1 Capital components and deductions	0	0	0	0	C 01.00 (r0650,c0010) + C 01.00 (r0700,c0010) + C 01.00 (r0710,c0010) + C 01.00 (r0740,c0010)	
	nskional adjustments	0	0	0	0	+ C 01.00 (r0744,c0010) + C 01.00 (r0748,c0010) C 01.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0710,c0010)	
	t of deductions and after transitional adjustments)	57,729	56,395	56,050	57,992	C 01.00 (0015,c0010)	Article 25 of CFR
	t of deductions and after transitional adjustments)	9,035	8,610	8,594	8,449	C 01.00 (x0750,c0010)	Acticle 71 of CRPR
A.4.1 Tier 2 Capital instru		9,007	8,583	8,568	8,423	C 01.00 (#0760,c0010) + C 01.00 (#0890,c0010)	
INT 2 Capital insite		2,007	0,003	0,000	0,423	C 01.00 r0910,c0010] + C 01.00 (r0920,c0010) + C 01.00 r0910,c0010] + C 01.00 (r0920,c0010) +	
A.4.2 Other Tier 2 Capital	components and deductions	0	0	0	0	C 01.00 (r0900,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0905,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0904,c0010) + C 01.00 (r0900,c0010)	
A.4.3 Tier 2 transitional a	djustments	28	27	27	26	C 01.00 (r0978,c0010) C 01.00 (r0880,c0010) + C 01.00 (r0908,c0010) + C 01.00 (r0908,c0010)	
B TOTAL RISK EXPOS	URE AMOUNT	354,311	349,742	354,830	356,427	C 02.00 (r0010,c0010)	Articles 92(3), 95, 95 and 96 of CRR
OWN FUNDS REQUIREMENTS B.1 Of which: Transitio	nal adjustments included	0	0	0	0	C 05.01 (r0010,c0040)	
	TIER 1 CAPITAL RATIO (transitional period)	13.94%	13.74%	13.44%	13.50%	CAG (1)	-
	TIO (transitional period)	16.29%	16.12%	15.80%	16.27%	CA3 (3)	
Halisidolia period	TIO (transitional period)	18.84%	18.59%	18.22%	18.64%	CA3 (5)	
CET1 Capital D. COMMON SOURTY	TIER 1 CAPITAL (fully leaded)	49,398	48,066	47,672	48,113	[A1-A113-A121+MN[A2+A113-A22- A24+MN[A4+A22-A43,0],0]]	
Fully loaded CONNON EQUITY CET1 RATIO (%)	THE 1 CAPITAL (MIN) (GUILY LOADED)	13.94%	13.74%	13.44%	13.50%	A 2.4+MN(A.4+A.2.2-A.4.3,0),0)] [D.13(8-8.1)	·
		13.94%	13.74%	13.44%	13.50%	[0.1](0-0.1) C 05.01 (10440,c0010)	
runy wased				0	0	c cover (speed/control	
F Adjustments to C	ET1 due to IFRS 9 transitional arrangements						
F Adjustments to C F Adjustments to A Memo items	71 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0023)	
F Adjustments to C F Adjustments to A Memo Items F Adjustments to A				0	0	C 05.01 (10440,c0039) C 05.01 (10440,c0039) C 05.01 (10440,c0049)	



Overview of Risk exposure amounts

		RWAs			1
(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE
(unit core, w ₀) Credit risk (excluding CCR and Securitisations) ¹	227,711	229,076	234,567	236,686	C 02.00 (m0440, c0010) +(C 07.00 (m090, c0220, s001) + C 07.00 (m110, c0220, s001) + C 07.00 (m130, c0220, s001) + C 08.01 (m090, c0200, s001) + C 08.01 (m090, c0200, s001) + C 08.01 (m090, c0200, s002) + C 08.01 (m0
Of which the standardised approach	18,722	18,541	18,144	19,123	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	1,657	1,494	1,444	1,530	C 02.00 (n0250, c0010) - [C 08.01 (n0040, c0260, s002) + C 08.01 (n0050, c0260, s002) + C 08.01 (n0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	187,873	189,721	193,878	195,043	C 02.00 (0310, c0010) - [C 08.01 (0040, c0260, s001) + C 08.01 (0050, c0260, s001) + C 08.01 (0060, c0260, s001)]
Of which equity IRB	10,859	10,754	11,830	12,307	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	24,816	22,472	23,736	20,827	C 07.00 (n099, ct220, s901) + C 07.00 (n0110, ct220, s901) + C 07.00 (n0130, ct220, s901) + C 08.01 (n040, ct280, s902) + C 08
Credit valuation adjustment - CVA	6,262	5,276	5,278	3,883	C 02.00 (r0840, c0010)
Settlement risk	138	14	15	97	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	13,325	14,242	14,719	14,373	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	23,179	21,390	19,343	21,608	C 02.00 (r0520, c0010)
Of which the standardised approach	3,035	2,699	2,681	3,336	C 02.00 (r0530, c0010)
Of which IMA	20,143	18,691	16,662	18,272	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	2,606	2,468	2,432	2,984	C 19.00 (r0010, c0601)*12.5+C 20.00 (r0010,c0450)*12.5+MAX(C 24.00(r0010, c0090),C 24.00(r0010,c0100),C 24.00(r0010, c0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0880, c0010)
Operational risk	58,759	57,153	57,049	58,831	C 02.00 (6590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r6800, c0010)
Of which standardised approach	0	0	0	0	C 02.00 (r0610, c0010)
Of which advanced measurement approach	58,759	57,153	57,049	58,831	C 02.00 (0620, c0010)
Other risk exposure amounts	122	120	122	122	C 02.00 (r0630, c0010) + C 02.00 (r0680, c0010)
Total	354,311	349,742	354,830	356,427	

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.



(min EUR)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024
Interest income	32,152	44,562	12,754	25,548
Of which debt securities income	3,523	4,887	1,569	3,131
Of which loans and advances income	26,819	37,108	10,505	21,207
Interest expenses	21,880	31,136	9,674	19,516
(Of which deposits expenses)	11,386	16,617	5,571	11,354
(Of which debt securities issued expenses)	3,190	4,323	1,322	2,614
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	75	120	19	56
Net Fee and commission income	7,027	9,195	2,613	5,203
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	37	-59	20	34
Gains or (-) losses on financial assets and liabilities held for trading, net	3,677	4,919	1,699	3,399
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	-43	-157	84	56
Gains or (-) losses from hedge accounting, net	979	1,206	186	416
Exchange differences [gain or (-) loss], net	0	0	0	0
Net other operating income /(expenses)	-5	-83	26	210
TOTAL OPERATING INCOME, NET	22,019	28,568	7,727	15,405
(Administrative expenses)	13,466	18,168	4,547	9,146
(Cash contributions to resolution funds and deposit guarantee schemes)	620	766	79	126
(Depreciation)	1,432	1,944	507	1,028
Modification gains or (-) losses, net	2	2	0	0
(Provisions or (-) reversal of provisions)	566	311	166	1,720
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	0	0	0	0
(Other provisions)	566	311	166	1,720
Of which pending legal issues and tax litigation ¹	0	56	0	0
Of which restructuring ¹	0	85	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)	1,005	1,473	439	900
(Financial assets at fair value through other comprehensive income)	-2	7	-5	0
(Financial assets at amortised cost)	1,007	1,465	444	900
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	-80	295	2	23
(of which Goodwill)	0	233	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	-37	-52	47	-33
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	29	41	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	5,004	5,605	2,034	2,430
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	3,494	4,826	1,455	1,496
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	3,494	4,826	1,455	1,496
Of which attributable to owners of the parent	3,407	4,708	1,426	1,427

^[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."



Total Assets: fair value and impairment distribution

(min EUR)		As of 30/09/2023	3			As of 31	/12/2023			As of 31/0	3/2024			As of 30/0	16/2024		
			Fair value hierarch	у			Fair value hierarchy				air value hierarch	у		F	air value hierarch	y	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References
Cash, cash balances at central banks and other demand deposits	175,604				184,438				156,224				155,797				IAS 1.54 (I)
Financial assets held for trading	397,995	45,103	335,303	17,589	374,942	54,433	303,536	16,973	365,943	55,292	294,073	16,578	369,540	50,587	302,490	16,463	IFRS 7.8(a)(ii);IFRS 9.AppendixA
Non-trading financial assets mandatorily at fair value through profit or loss	86,893	1,063	80,532	5,298	85,862	1,166	79,724	4,972	97,604	633	92,852	4,119	103,256	704	98,248	4,304	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	169	0	75	94	75	0	75	0	45	0	45	0	45	0	45	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	32,640	13,782	15,821	3,037	35,362	18,089	14,324	2,949	37,908	18,573	16,323	3,012	39,891	21,052	15,919	2,920	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	632,969				598,938				640,073				650,054				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	294	288	0	6	889	884	0	5	309	304	0	6	282	264	0	19	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	34,083				33,727				34,921				34,549				
TOTAL ASSETS	1,360,647				1,314,232				1,333,029				1,353,415				IAS 1.9(a), IG 6

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

(min B	EUR)			As of 30/09/20	23					As of 31/:	12/2023					As of 31/	03/2024					As of 30/1	06/2024			
		Gross carry	ring amount ⁽²⁾		Acı	cumulated impairme	nt ⁽²⁾	Gri	oss carrying amour	nt ⁽²⁾	Acci	imulated impairms	ent ⁽²⁾	Gros	s carrying amount		Acc	umulated impairme	ent ⁽²⁾	Gros	ss carrying amount		Accu	mulated impairm	ent ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector ⁵		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	in credit risk since		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 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since initial	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 credir risk since initial recognition	increase in credit risk since initial	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition			References
Financial assets at fair value through other		25,361	727	30	-4	-7	-15	27,955	750	3	-6	-10	-1	29,751	207	23	-3	-3	-5	32,368	271	24	-5	-6	-5	Annex V.Part 1.31, 44(b)
comprehensive income		6,283	220	79	-5	-1	-29	6,309	325	65	-4	-2	-21	7,148	718	102	-5	-4	-21	6,093	1,112	63	-5	-6	-15	Annex V.Part 1.32, 44(a)
Financial assets at		22,317	126	95	-12	-1	-31	21,720	62	65	-13	0	-6	20,729	222	12	-8	0	-4	20,901	196	12	-9	-1	-4	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	549,577	53,553	11,869	-498	-736	-3,879	514,195	54,758	12,817	-477	-709	-3,917	555,236	54,702	14,044	-422	-730	-4,157	563,138	56,425	14,302	-450	-727	-4,164	Annex V.Part 1.32, 44(a)

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

^[8] 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



Breakdown of liabilities

DEUTSCHE BANK AKTIENGESELLSCHAFT

(mln EUR)

(mar Eony					•
		Carrying	gamount		
LIABILITIES:	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
Financial liabilities held for trading	319,052	282,373	260,173	271,484	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	84,097	83,277	82,813	92,489	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	851,966	845,384	882,585	882,870	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	1,281	252	458	563	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	4,569	4,422	4,171	5,591	IAS 37.10; IAS 1.54(I)
Tax liabilities	1,241	1,071	1,187	1,132	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	24,317	22,766	25,884	24,138	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	267	0	0	0	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	1,286,790	1,239,546	1,257,270	1,278,267	IAS 1.9(b);IG 6
TOTAL EQUITY	73,857	74,686	75,759	75,147	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	1,360,647	1,314,232	1,333,029	1,353,415	IAS 1.IG6

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



Breakdown of liabilities

DEUTSCHE BANK AKTIENGESELLSCHAFT

(mln EUR)

			Carrying	amount (
Breakdown of financial liabilities	by instrument and by counterparty sector	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
Derivatives		272,750	238,625	216,395	223,957	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	551	946	1,412	496	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
SHOLL POSITIONS	Debt securities	45,770	42,166	41,677	46,642	Annex V.Part 1.31
	Central banks	44,521	44,496	42,099	43,716	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	21,645	21,635	19,323	20,067	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	19,415	22,819	19,164	20,020	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	3,396	4,142	3,765	4,050	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	39,253	44,688	50,737	57,502	Annex V.Part 1.42(c),44(c)
Describe	of which: Current accounts / overnight deposits	20,332	27,055	32,515	38,629	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	131,155	123,003	127,230	132,535	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	50,832	49,612	55,409	57,153	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	223,088	226,310	226,134	220,706	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	161,679	168,117	166,207	161,927	ECB/2013/33 Annex 2.Part 2.9.1
	Households	233,842	237,576	242,069	245,107	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	140,687	138,502	135,703	137,755	Annex V.Part 1.42(f), 44(c)
Debt securities issued		133,147	138,784	128,907	134,141	Annex V.Part 1.37, Part 2.98
Of which: Subordin	ated Debt securities issued	11,489	11,311	11,440	11,492	Annex V.Part 1.37
Other financial liabilities		112,904	91,873	130,204	122,585	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		1,256,397	1,211,287	1,226,028	1,247,406	



Market Risk

DEUTSCHE BANK AKTIENGESELLSCHAFT

	SA					II.	1									IM						
			VaR (Memorano	VaR (Memorandum item) STRESSED VaR (Memoran				INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE					VaR (Memora	andum item)	STRESSED VaR (Memorandum item)		INCREMENT AND MIGRA CAPITAL	TION RISK	ALL PRICE RIS	KS CAPITAL CHA	RGE FOR CTP	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	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	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-	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	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2023	As of 31/12/2023				As of 30/	09/2023									As of 31/12	2/2023					
Traded Debt Instruments	2,606	2,468	515	141	522	211							327	89	587	168						
Of which: General risk	0	0	507	139	492	210							311	84	575	163						
Of which: Specific risk	2,606	2,468	88	24	164	27							98	28	119	38						
Equities Of which: General risk	0	0	43 40	24	42	15							61	24	44 32	12						
Of which: General risk Of which: Specific risk	0	U	40	24	39	13							25	21	32 29	10						
Foreign exchange risk	72	29	93	22	179	12							74	26	69	41						
Commodities risk	0	0	4	2	9	1							9	1	10	1						
Total	2,678	2,497	450	117	595	211	567	561	0	0	0	20,143	358	107	567	172	570	553	0	0	0	18,691
	As of 31/03/2024	As of 30/06/2024				As of 31/	03/2024									As of 30/06	6/2024					
Traded Debt Instruments	2,432	2,984	315	76	492	135							217	41	618	156						
Of which: General risk	0	0	294	69	442	122							189	30	595	151						
Of which: Specific risk	2,432	2,984	113	32	215	59							105	27	161	42						
Equities	0	0	56	18	41	22							59	20	31	7						
Of which: General risk	ŏ	0	50	14	35	14							46	17	23	5						
Of which: Specific risk	0	0	24	12	19	17							35	10	21	5						
Foreign exchange risk	45	42	86	35	242	89							126	31	102	43						
Commodities risk	0	0	7	2	11	7							7	2	7	2						
Total	2,477	3,026	353	84	400	138	580	561	0	0	0	16,662	301	64	583	123	577	509	0	0	0	18,272

Market risk template does not include CIU 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 OVI template.

Ebba | European | Banking | 2024 EU-wide Transparency Exercise | Credit Risk - Standardised Approach | DEUTSCHE BANK AKTIENGESELLSCHAFT

		Standardised Approach													
			As of 30/09/2	023			As of 31/	12/2023							
	(minSUR, %)	Original Exposure ¹	Olghulitaysson' Espesses Vidue' Roll expenses amount Vidue adjustments and processes "Organic Expenses Vidue' Roll expenses amount Vidue processes and processes and processes are also because the contract of the contract o												
	Central governments or central banks	35.454	20,602	2		114,607	114,546	14							
	Regional dovernments or local authorities	7,037	5,670	11		6,993	5,615	7							
	Public sector entities	802	824	2		712	703	35							
	Multilateral Development Banks	835	835	0		653	653	0							
	International Organisations	1,030	1,030	0		60	60	0							
	Institutions	9,356	9,301	323		9,977	9,816	570							
	Corporates	35,943	11,562	10,957		16,929	12,854	11,420							
	of which: SME	1,007	667	534		1,079	716	578							
	Retail	3,555	1,725	1,223		3,313	1,523	1,067							
Consolidated data	of which: SME	9	4	3		8	3	2							
Consolidated data	Secured by mortalistes on immovable property	3,833	3,672	1,342		3,842	3,683	1,360							
	of which: SME	118 1.770	118 1532	42 1.738	174	96 1,277	96 1.114	38 1.538							
	Exposures in default	1,770			174				115						
I	Items associated with particularly high risk	256	115	172		246	200	300							
	Covered bands	0		0			0								
	Claims on institutions and corporates with a ST credit assessment	9.137	2.933	4,209		11.462	3,363	4.183							
I	Collective investments undertakings (CRII) South	9,137	2,933	4,200		11,002	3,303	4,103							
I	Other exposures	235	233	96		62	62 4	62							
					307	170 146	154 145	20.550	217						
	Standardised Total ²	153,350 [15] Original exposure, unlike Exposure value, is n	138,137 sported before taking into account	20,032 any effect due to credit conversion	367 factors or credit risk militation tech	170,146	154,145	20,559							

					Standardised Ap	proach				
			As of 30/09/2	023		As of 31/12/2023				
		Original Exposure ⁶	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
	(minSUR, %) Central governments or central banks	73.123	73.110			82,692	82.676	Α.		
	Central sovernments or central banks Resional sovernments or local authorities	7.018	5,652			6.981	5,604	2		
	Public sector entities	797	820	1		635	628	1		
	Multilateral Development Banks			0						
	International Organisations	0		0			0			
	Institutions	617	587	81		304	289	9		
	Corporates	6,258	5,999	5,754		7,014	7,247	6,290		
	of which: SME	132	64	52		81	44	37		
	Retail	251	176	132		114	41	31		
GERMANY	of which: SME	2	0	0		2	0	0		
GERMANY	Secured by mortgages on immovable property	151	140	47		152	141	55		
	of which: SME	41	41	12		9	9	4		
	Exposures in default	72	21	23	50	24	23	29		
	Items associated with particularly high risk	5	4	6		2	2	2		
	Covered bonds	0	0	0		0	0	0		
	Claims on institutions and corporates with a ST credit assessment			0			0			
	Collective investments undertakings (CIU)	8,275	2,395	1,577		7,967	2,236	1,294		
	Equity		7	7		16	16	16		
	Other exposures	13	13	12			0			

					Stand ardised Approach									
			As of 30/09/2	023			As of 31/	12/2023						
		Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ³	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²					
	(minEUR, %)													
	Central governments or central banks	33	33	0		30	10		i e					
	Resional sovernments or local authorities	16	16	6		9	9	4						
	Public sector entities	2	2			20	9	2						
	Multilateral Development Banks													
	International Organisations	3.021	2,964			4.018								
	Institutions	3,021	2,964	79 1.004		4,018 1,904	3,844 1.187	85 1.128						
	Corporates	1,863	1,045	1,004		1,964	1,167	1,120						
	of which: SME		20	22		30	6/	30						
	Retail of which: SME													
UNITED STATES	of which: SME Secured by morbiasies on immovable property	36	26	10		94	94	44						
	Secured by mortalistics on immovable property of which: SME		4	20			-							
	Exposures in default	223	216	292	0	100	96	148						
	Items associated with particularly high risk			0	_	0								
	Covered bands			0		0	0							
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0						
	Collective investments undertakings (CRII)	137	129	1,493		1,242	305	1,545						
	Equity	48	45	48		45	46	46						
	Other exposures	222	220	44		4	4	1						
	The second second				5									

					Standardised Ap	proach					
			As of 30/09/2023						As of 31/12/2023		
	(minESP, W)	Original Exposure ¹	Esposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	Central governments or central banks	7,798	7,791	0		8,146	8,139	0			
	Regional governments or local authorities	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	0	0		0	0	0			
	Corporates	863	429	415		891	398	372			
	of which: SME	243	80	88		333	132	107			
	Retail	1,722	542	336		1,729	573	354			
ITALY	of which: SME	. 2		0 216		2 630	589				
	Secured by mortilates on immovable property of which: SME	656	611	210		630	369	208			
	of which: SME Exposures in default	193	115	124	65	181	100	120			
	Items associated with particularly high risk	100	25	42	0.0	20	44	65			
	Covered bonds			0		~					
	Claims on institutions and corporates with a ST credit assessment										
	Cellective investments undertakings (CIU)	13	3	0		15	5	2			
	Equity	0	0	0		0	0	0			
	Other exposures	0	0	0		0	0	0			
	Standardised Total ²				119				110		

		(2) Total value adjustments and provisions per o	Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.								
					Standardised Ap	proach					
			As of 30/09/2	123			As of 31.	12/2023			
	(minSUR, %)	Original Exposure ¹	Original Exposure* Exposure Value* Rose exposure amounts Value adjustments and Original Exposure* Exposure Value*								
UNITED KINGDOM	Control Securiories (Control S	0 0 0 3,000 44 44 5 3 10 0 0 0 0 0 0	0 0 0 1,004 286 8 2 2 3 3 0 144 0 0 0 42 2 6	0 0 0 0 62 275 7 2 2 0 1 1 0 0 0 520 1 1 0 0 144 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 2,000 334 13 13 15 15 15 15 15 15 15 15 15 15 15 15 15	0 0 0 2,070 291 8 2 2 0 191 15 75 0 0 0 386 0	0 0 0 41 202 2 2 2 3 7 113 0 0 0 303 3	0		
	Standardised Total ²	V		, and the second	0	,	, and the second	·	1		

eba Benking Authority	2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach DEUTSCHE BANK ARTIENGESELISCHAFT				Standardised Ap	romach			
			As of 30/09/2	023			As of 31/	12/2023	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ³	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²
	(minEUR, %)								
	Central sovernments or central banks	3,883	3,884	0		5,148	5,153	1	
	Restonal sovernments or local authorities Public sector entities			0					
	Multilateral Development Banks	0	,	0		i i			
	International Ordenisations	0	0	0		0	0	0	
	Institutions	3	2	0		7	5	1	
	Corporates	156	92	88		109	46	42	
	of which: SME	29	20	16		32	21	17	
	Retail	56	43	32		55	42	31	
SPAIN	of which: SME Secured by mortalisies on immovable property		1	1 23		1 63	1	22	
ĺ	Secured by mortalises on immovable property of which: SME	61	1	23		63	63	22	
ĺ	Emposures in default	245	243	268	1	134	133	199	1
ĺ	Items associated with particularly high risk	6	5	8		6	5	8	
	Covered bonds	0	0	0		0	0	0	
ĺ	Claims on institutions and corporates with a ST credit assessment	0		0		٥	0	0	
	Collective investments undertakings (CRII)	76	50	15		122	55	17	
ĺ	Equity	0		0			0	0	
	Other exposures	0	0	0			0	0	,
l	Standardised Total ²	Cristral exposure, unlike Exposure value, is a							

(2) Total value adjustments and provisions per country of co-		

					Standardised Ap	proach			
			As of 30/09/2	023		As of 31/12/2023			
		Original Exposure ⁴	Exposure Velue*	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(minEUR, %)	5.846	5,846			6.112	6.112		
	Central dovernments or central banks Regional governments or local authorities	5,646	3,040			0,112	0,112		
	Public sector entities					0			
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	32	32	6		30	30	6	
	Corporates	1,416	435	441		886	269	277	
	of which: SME		2 134	1		2 270	2 131	2	
	Retait of which: SME	271	134	100		270	131	98	
LUXEMBOURG	of which: SME Secured by mortifiales on immovable property	1.491	1.388	493		1.539	1.433	509	
	of which: SME	1,481	1,000			.,,,,,	1,420		
	Exposures in default	47	41	47	1	47	42	52	
	Items associated with particularly high risk	3	0	0		3	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 (CRII)	3	2	17		1,535	132	169	
	Equity	0		0		0	0		
	Other exposures	٥	۰			۰	0	۰	
	Standardised Total ²				3				

					Standardised Ap	proach				
			As of 30/09/2	023		As of 31/12/2023				
	(min SUR, No	Original Exposure ^a	Exposure Value ¹	fisk exposure amount	Value adjustments and provisions 2	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	
SWITZERLAND	Control description of control stack Resident descriptions of control stack Resident descriptions of control stack Resident of consument tasks Resident of consument tasks Resident of consument tasks Resident of control stack of control stack Control	6 0 0 23 24 25 26 26 26 26 26 26 26 26 26 26 26 26 26	8 0 0 0 0 1 1 23 2 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 23 2 2 2 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 43 0 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 0 0 0 0 1 2 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 2 2 2 0 1 0 0 0 2 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
	Standardised Total ²				0					

					Standardised Ap	proach				
			As of 30/09/2	023		As of 31/12/2023				
		Original Exposure ¹	Exposure Velue	Fisk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value	Risk exposure amount	Value adjustments and provisions ²	
	(minSUR, 65) Central governments or central banks	304	307			20	102			
in the second se	Regional governments or local authorities	200	207							
	Public sector entities			0			0			
	Multilateral Development Banks	0		0						
	International Organisations	0		0			0			
	Institutions	0		0			0			
	Corporates	1,145	362	344		1,115	326	311		
	of which: SME	153	84	66		136	72	56		
	Retail	2	1	1		1	1	1		
NETHERLANDS	of which: SME	0	0	0		0	0	0		
NETHENDANDS	Secured by mortifailes on immovable property	73	73	30		65	65	26		
	of which: SME	63	63	25		60	60	24		
	Exposures in default	27 179	21	24	- 4	36 124	9 120	11 180		
	Items associated with particularly high risk	129	31	46		124	120	180		
	Covered bonds									
	Claims on institutions and corporates with a ST credit assessment	24	10				10	21		
	Collective investments undertakings (CIUI)	20		0						
	Coulty Other exposures						0			
	Other exposures	_			27					

		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										
					Standardised Ap	proach						
			As of 30/09/2	023		As of 31/12/2023						
		Original Exposure ^s	Esposure Velue ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	(minEUR, %)	2,287	2,285			2,570	2,570					
	Central governments or central banks	2,280	2,200	0		2,370	2,270					
	Resional sovernments or local authorities Public sector entities	1		0		,	0					
	Multilateral Development Banks	2	2	0		2	2					
	International Organisations			0			0					
	Institutions	1,894	1,914	38		1,900	1,900	35				
	Corporates	39	13	13		47	12	12				
	of which: SME	0	0	0		0	0	0				
	Retail	6	4	3		5	4	3				
FRANCE	of which: SME	0	0	0		0	0	0				
ITANGL	Secured by morbiasies on immovable property	7	6	2		8	7	3				
	of which: SME	0		0		0	0					
	Exposures in deficult	1		0	0	1	1	1				
	Items associated with particularly high risk	· °		0			0					
	Covered bands Claims on institutions and corporates with a ST credit assessment			0								
	Collective investments undertakings (CRI)	154	102			146	107	7				
	Conscione investments undertaionas (Cloi Equilir	1.00										
	Other exposures			0								
	Streetweiner Tears											

					Standardised Ap	proach				
			As of 30/09/2	023		As of 31/12/2023				
	(minSUR, %)	Original Exposure ¹	Exposure Value ¹	fisk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
	Central dovernments or central banks Resional dovernments or local authorities Public sector entities	0	0 0 0	0		0	0	0		
	Multilateral Development Banks International Ordanisations Institutions	0 0 18	0 0 25	0 0 25		0 0 1	0 0 10	0 0		
	Corporates of which: SME Retail	653 17 919	485 10 727	484 8 545		1,116 15 884	956 8 704	954 6 528		
INDIA	of which: SME Secured by mortalises on immovable property of which: SME	4 1,330 5	1,330 5	2 509 2		3 1,246 6	2 1,246 6	1 477 2		
	Exposures in default Items associated with particularly high risk Covered bonds	347 0 0	287 0 0	294 0 0	46	285 0 0	236 0 0	283 0 0	37	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CRI) Equity	0 0	0	0		0	0	0		
	Office exposures Standardised Total ²	© Original exposure, unlike Diposure value, is n	٥	0	50	0	0	0	47	

2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

			Standardised Approach									
			As of 31/	03/2024			As of 30/06/2024					
	(min DUR, No.)	Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions			
	Central sovernments or central banks	86,278	85,224	2		91,462	91,383	4				
	Regional governments or local authorities	6,816	5,420	1		6,750	5,380	1				
	Public sector entities	1,301	1,301	70		1,068	1,012	28				
	Multilateral Development Banks	893	893	0		872	872	0				
	International Organisations	0	0	0		0	0	0				
	Institutions	11,055	10,878	379		11,320	11,168	350				
	Corporates	18,756	14,903	11,827		15,984	12,308	11,300				
	of which: SME	2,129	1,907	1,561		921	584	455				
	Retail	3,381	1,546	1,085		3,529	1,662	1,172				
Consolidated data	of which: SME	7	3,688	1347		184 3,900	101 3.743	58 1.368				
	Secured by mortalises on immovable property	3,846	3,688	1,347		3,900	3,743	1,368				
	of which: 5945 Exposures in default	1.032	896	1,209	90	1.122	950	1.265	102			
	Items associated with particularly high risk	207	124	186		64	46	m				
	Covered bonds					0						
I	Claims on institutions and corporates with a ST credit assessment											
	Collective investments undertakings (CIU)	11,126	3,596	4,958		10,225	3,072	4,719				
I	Equity	65	65	65		67	67	67				
I	Other exposures	4	4	1		5	5	1				
	Standardised Total 2	144,760	129,540	21,130	156	146,369	131,647	20,342	164			

					Standardise	ed Approach			
			As of 31/	03/2024			As of 30	/06/2024	
	(relo DJR, %)	Original Exposure ⁶	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central sovernments or central banks	58,469	58,457	0		62,159	62,144	0	
	Regional governments or local authorities	6,813	5,417	1		6,744	5,375	1	
	Public sector entities	1,045	1,039	1		200	849	1	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations		0	0		0	0	0	
	Institutions	181	182	73		792	792	114	
	Corporates	7,247	7,490	5,290		7,057	7,292	6,590	
	of which: SME	84	45	37		73	28	23	
	Retail	123	54	41		136	65	67	
GERMANY	of which: SME	2	0	0		3	0	0	
OLIG BUTT	Secured by mortgages on immovable property	125	114	41		136	124	45	
	of which: 5ME	10	10	4		10	10	4	
	Exposures in default	41	41	30		41	41	30	
	Items associated with particularly high risk	3	2	3		2	1	2	
	Covered bonds Claims on institutions and corporates with a ST credit assessment	° c	0	0		0			
	Collective investments undertakings (CIU)	8.593	2,521	1.644		7.960	2.265	688	
	Coulty Equity	0,000	2,222	2,000		7,860	1	1	
	Other exposures	î				;	;		
	Standardised Tribal ²				25				

					Standardise	ed Approach			
			As of 31	03/2024			As of 30	/06/2024	
	(min DUR, No.)	Original Exposure ⁶	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	1	1			1	1	0	
	Public sector entities	131	138	26		2	2	0	
	Multilateral Development Banks International Organizations					0		0	
	Institutions	4,673	4.473	106		3,627	3.445	80	
	Corporates	1,898	1,162	1.058		1,820	1.131	1.038	
	of which: SME	25	81	65		110	71	50	
	Retail	21	11	8		1	1	1	
UNITED STATES	of which: SME	0	0	0		0	0	0	
UNITED STATES	Secured by mortalistics on immovable property	12	12	4		29	29	10	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	94	94	141	0	40	40	60	
	Items associated with particularly high risk			0				0	
	Covered bonds Claims on institutions and corporates with a ST credit assessment					0		0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	1558	444	2.263		1.496	401	3.044	
	Equity	63	63	53		2,650	65	.,	
	Other exposures	4	4	1		4	4	1	
	Standardised Trite ²				3				

					Standardise	ed Approach			
				63/2024			As of 30	06/2024	
	(mis DJR, N)	Original Exposure ^b	Exposure Value *	Risk exposure amount	Value adjustments and provisions ²	Original Exposure i	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions ²
ITALY	Control governments or untrol labors Authorities conserved and authorities Hilling of the control labors Hilling of the c	7,001 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1,727 2 0 0.05 1 138 0 0 0 0	7,801 0 0 0 0 0 0 0 0 253 253 253 253 253 253 253 253 253 253	0 0 0 0 0 0 0 2022 2032 2032 2032 2032	20	7,734 0 0 0 0 0 745 246 1,651 257 100 42 0 0 15 100 0 0	7,721 0 0 0 0 0 311 62 566 932 90 94 4 4	0 0 0 0 0 0 0 0 3329 3350 202 202 202 0 0 0	a
	Standardised Total ²				64				76

		(2) Total value adjustments and pro	ovisions per country of counterparty	excludes those for securitisation e	sposures but includes general cred	itriskadjustments.			
					Standardis	ed Approach			
			As of 31/	03/2024			As of 30	1/06/2024	
		Original Exposure ⁵	Exposure Value ¹	Rhik exposure amount	Value adjustments and provisions ²	Original Exposure ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED KINGDOM	Control of	0 0 0 1,006 1,600 1,007 3 3 0 25 27 54 0 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 1,005 1,005 2 2 2 0 25 177 54 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 22 1.778 1.060 1 0 0 0 0 0 0 0	0	0 0 0 0 2,2777 384 13 0 13 12 257 5 5 0 0 0 0 0 13 12 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0	0 0 0 2.277 200 14 2 2 0 13 12 57 6 6 6	0 0 0 0 65 280 212 2 2 0 0 5 5 5 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6	
I	Standardised Total ²				1				

2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

					Standardise	ed Approach			
			As of 31/	63/2024			As of 30	06/2024	
	(min EUR, %)	Original Exposure ^b	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	4,170	4,172	:		4,434	4,644	2	
	Regional governments or local authorities		0	0		2	2		
	Public sector entities		0	0		2 0	2	1	
	Multilateral Development Banks International Organisations					0		0	
	Institutions	5	2	0		1	1	0	
	Corporates	143	68	64		128	82	77	
	of which: SME	31	23	19		36	33	28	
	Retail	56	41	31		51	39	29	
SPAIN	of which: SME	1	1	1		1	1	1	
	Secured by mortalises on immovable property of which: SME	62	62	22		61	61	21	
	of which: SME Exposures in default	97	83	155	,	90	88	120	,
		6	5	7		5	5	7	
	Hems associated with carticularly high tisk Covered bands Claims on institutions and corporates with a ST credit assessment Collective investments undertakes (CUI)		0	0		0	0	0	
			0	0		0	0	0	
			13	4		45	12	4	
	Equity			0		0		0	
	Other exposures		0	0		0	٥	0	
	Standardised Total ²								3

		Standardinal Approxish As of \$2004/2024 As of \$2004/2024 Original Exposure* Departer Value* Risk separate amount												
					Standardise	ed Approach								
			As of 31/	03/2024			As of 30	06/2024						
	(minUAR, No.)	Original Exposure ⁶	Exposure Value*	Risk exposure amount		Original Expenses ⁴	Exposure Value ⁶	Risk exposure amount	Value adjustments and provisions ²					
	Central governments or central banks	6.041	6.041	0		5.692	5,692	0						
	Regional governments or local authorities	0	0	0		0	0	0						
	Public sector entities	0	0	0		0	0	0						
	Multilateral Development Banks	891	891	0		870	870	0						
	International Organisations	0	0	0		0	0	0						
	Institutions	31 914	31 363	6 373		30 722	30	6 250						
	Corporates of which: SME	914	363	373		722	279	250						
	of which: SME Retail	285	141	106		304	150	113						
	of which: SME	200		100		0	2.0							
LUXEMBOURG	Secured by mortglages on immovable property	1583	1.475	524		1.642	1.534	545						
	of which: SME			0		0		0						
	Exposures in default	39	34	40	1	54	45	61	2					
	Hems associated with particularly high risk	3	0	0		3	0	0						
ĺ	Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertableais (CIU)		0	0		0	0	0						
ı			0	0		0	0	0						
			292	116		312	97	71						
	Equity		0			0								
ĺ	Other exposures		0											
L	Standardised Total ²				3				4					

					Standardise	ed Approach			
			As of 31	03/2024			As of 30	106/2024	
	creb CUP, No.	Original Exposure ^L	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
SWITZERLAND	Central description of control lands Administration of the control lands Admini	0 0 0 0 78 4 4 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 71 1 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 71 3 3 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰	0 0 0 0 47 2 2 0 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 2 2 2 2 2 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٥
	Standardised Total ²								0

			Standardised Approach												
					Standardis	nd Approach									
			As of 31	03/2024			As of 30	106/2024							
	train EUR. No	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²						
NETHERLANDS	Control description of control panels of control	233 0 0 0 0 0 1,088 139 1 1 0 0 0 5 3 3 4 1 1 2 1 2 1 2 1 2 1 2 1 2 1 2 1 2 1 2	235 0 0 0 0 0 0 225 66 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 2005 21 1 0 24 22 22 21 21 21 21 22 22 23 24 24 24 25 26 26 26 26 26 26 26 26 26 26 26 26 26	1	203 0 0 0 0 1,072 120 1 1 5 5 5 3 141 0	205 0 0 0 0 0 0 229 67 1 1 0 53 53	0 0 0 0 0 28M 52 1 1 2 2 2 2 2 2 2 2 1 6 6 6 6 6 7 7 8 7 8 7 8 7 8 7 8 7 8 7 8							
	Culins on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Caulty Other successes Standardinent Total ²	0 85 0	0 69 0	0 7 0		0 54 0	0 29 0 0	0 9 0							

		(2) local value adjustments and pro	visions per country or counterparty	excludes trace for secures anon-e	exposures out includes general cred	strisk adjustments.			
					Standardis	ed Approach			
				63/2024			As of 30	06/2024	
	(min DUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Expessure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²
FRANCE	Control occurrence or earlier of an indicate of a control occurrence or earlier of an indicate occurrence or earlier occurrence occu	2,034 0 1 2 2,027 22,037 3 3 8 8 9 0 0 0 221 0 0 201 0 0 0 0 0 0 0 0 0 0 0	2,626 0 2 0 2,637 14 0 0 6 0 1 1 0 0 1 1 0 0 1 1 1 1 1 1 1 1	0 0 0 0 40 24 24 3 3 3 0 0 1 0 0 0	۰	4.367 0 37 2 2 2,867 2,867 2,44 4 0 0 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4.3027 0 34 2 2 0 2.005 15 0 3 3 0 7 7 0 0 0 0 7 7	0 0 0 0 27 40 0 2 2 0 3 3 0 0 0 0 1 2 1 1 1 1 1 1 1 1 1 1 1 1 1 1	0
	Standardised Total ²								0

		у поле том въргатива вы учинова рег съчит у и съчитира у възлося возгли възлавают произваном възлося дения съчитира и съчитира у възлося возгли възлава и принца въргатива в принца въргатива в принца възлава и принци възлава и принца възлава и принца възлава и принца възлава и п											
					Standardis	ed Approach							
			As of 31	03/2024			As of 30	106/2024					
		Original Exposure ⁵	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²				
INDIA	Gardini commencia del Mariano. Gardini commencia del Mariano. Folia con estido Fo	0 0 0 1,000 1,000 7 27 1,009 7 274 0 0	0 0 0 0 0 764 7755 1 1,333 7 224 0 0 0	0 0 0 0 7 753 5 5 2 2 2 2 2 2 2 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 1,8/2 22 266 2 1,318 8 227 0 0 0	0 0 0 0 2 2 2 2 3 1 1,316 8 2 1 0 0 0	0 0 0 0 8 222 547 1 1 500 3 3 260 0 0					
	Standardised Total ²	Ů					·						

Credit Risk - IRB Approach

								IRB Ap	proach					
			As of 30/09/2023 As of 31/12/2023											
			Originati	Original Exposure Exposure Risk exposure amount Value Original Exposure adjustments Value 4									amount	Value adjustments
		(min EUR. 16)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted	Value ²		Of which: defaulted	and provisions
	Central bar	nks and central governments	142.113	1.610	150,062	17.767	281	35	133.808	1.118	140,608	17.423	183	48
	Institution		37,480	329	32,853	6,707	77	13	38,838	38	33,371	7,506	35	14
	Corporates		564,451	13,475	358,283	131,215	5,999	4,115	573,899	12,948	373,111	128,987	6,741	4,127
		Corporates - Of Which: Specialised Lending	56,145	3,542	51,114	15,569	1,887	592	54,345	4,415	48,775	16,160	2,853	943
			36,588	772	27,455	10,468	446	385	36,402	732	28,528	9,978	351	352
	Retail		236,315	3,997	223,282	54,056	1,268	2,625	233,528	4,017	219,222	54,575	1,119	2,689
		Retail - Secured on real estate property	178,584	1,494	177,418	31,629	504	616	177,260	1,516	176,281	32,130	502	640
Consolidated data			8,665	102	8,436	826	47	37	9,878	109	9,665	1,233	44	46
Consolidated data		Retail - Secured on real estate property - Of Which: non-SME	169,919	1,392	168,982	30,803	458	579	167,381	1,407	166,616	30,897	458	594
		Retail - Qualifying Revolving	13,747	123	9,755	1,013	84	111	13,590	141	7,936	998	94	126
		Retail - Other Retail	43,984	2,380	36,109	21,414	680	1,898	42,678	2,360	35,006	21,447	523	1,922
		Retail - Other Retail - Of Which: SME	10,008	409	5,257	1,939	123	240	9,881	389	5,313	1,927	82	222
		Retail - Other Retail - Of Which: non-SME	33,976	1,971	30,853	19,475	557	1,658	32,798	1,970	29,693	19,521	441	1,701
	Equity		10,577	0	4,442	10,859	0		10,608	0	4,362	10,754	0	
		credit-obligation assets				8,599						8,567		
	IRB Total ²					229,203						227,812		

		IRB Approach															
				As of	30/09/2023					As of	31/12/2023						
		Original 8	Exposure				Original Exposure Exposure Risk exposure amount Value Original Exposure Exposure Adjustments Value Value				adjustments		rs .		Risk exposure amount		Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions				
	Central banks and central governments	4,397	0	6,368	11,957	142	0	3,911	0	5,865	9,776	0	0				
	Institutions Corporates	1,868 99,426	1.364	1,328 59.134	444 38.013	13 3,383	632	2,279 95,266	1,344	1,650 60.160	495 26.782	212	651				
	Corporates - Of Which: Specialised Lending	2,800	75	2.503	5146	1,355	13	2.876	81	2 570	1.138	212	15				
	Corporates - Of Which: SME	15.377	274	11,948	4.832	218	188	14,500	273	11.363	4251	91	187				
	Retail	209.717	2.753	199,276	45.014	740	1.844	206.860	2.758	195.296	44.388	648	1.931				
	Retail - Secured on real estate property	165,647	1,069	164,625	29,794	320	458	164,578	1,070	163,698	30,315	289	478				
GERMANY	Retail - Secured on real estate property - Of Which: SME	8,208	57	8,007	753	31	22	9,440	65	9,254	1,157	29	31				
GERMANY	Retail - Secured on real estate property - Of Which: non-SME	157,439	1,013	156,618	29,041	290	435	155,139	1,005	154,444	29,158	259	447				
	Retail - Qualifying Revolving	13,552	120	9,606	968	81	108	13,407	136	7,805	958	90	123				
	Retail - Other Retail Retail - Other Retail - Other Retail - Of White SMF	30,518 5.002	1,564	25,045 2,672	14,252 611	338 17	1,278 54	28,875 4,943	1,552 80	23,793 2,780	13,114 647	269 21	1,331				
		5,002 25.517	1.490	2,672	13.641	322	1,224	4,943 23,932	1,471	2,780	12.467	21 249	1.271				
	Retail - Other Retail - Of Which: non-SME Equity	941	1,490	744	1.654	322	1,224	23,932	1,4/1	716	1,653	249	1,271				
	Other non credit-obligation assets	341		744	2,004		,	900		/16	2,033						
	IRB Total																

								IRB Ap	proach					
						30/09/2023						31/12/2023		
			Original	ixposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted			Of which: defaulted	and provisions
		ks and central governments	95,629	0	96,119	127	0	0	87,726	0	88,173	120	0	0
	Institutions		4,668	12	7,300	802	1	1	4,658	11	7,827	802	8	1
	Corporates		199,586	3,359	119,145	26,514	767	536	204,161		122,548	30,389	2,948	590
		Corporates - Of Which: Specialised Lending	31,112	1,601	28,826	4,984	229 42	174	29,398	2,631	27,082	8,053	1,275	324 16
	Retail		8,642 116	65	6,686	1,436	42	35	9,901 126	72	8,467 715	1,346 81	33	16
	Metalk	Retail - Secured on real estate property	38		38	20			37	0	37	81		
		Retail - Secured on real estate property - Of Which: SME	30		36	0	0	0	3/		37		0	
UNITED STATES		Retail - Secured on real estate property - Of Which: non-SME	37		37	8	0	0	37	0	37		0	
		Retail - Qualifying Revolving	6		5	1	0	0	6	0	4		0	
		Retail - Other Retail	72		571	81	0	0	83	0	674	73	0	0
		Retail - Other Retail - Of Which: SME	63		16	5	0	0	74	0	25	7	0	
		Retail - Other Retail - Of Which: non-SME	9	0	555	76	0	0	9	0	649	66	0	0
	Equity		4,822	0	1,362	3,503	0	0	4,958	0	1,349	3,501	0	0
	Other non co	redit-obligation assets												
	IRB Total													

							IRBAG	oroach					
				As o	30/09/2023					As o	31/12/2023		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	Orales EU/R. No.		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central severnments	124	Octobered	2.262	470	detauted	0	123	Ostauted	2.103	593	defaulted	0
	Institutions	718	310	662	258	63	0	505	27	389	234	27	
	Corporates	23.094	416	11.037	7.020	116	243	23.091	406	11.419	7.101	166	213
	Corporates - Of Which: Specialised Lending	766	64	737	171	0	21	806	35	694	271	36	6
	Corporates - Of Which: SME	4,306	197	2,738	1,529	80	86	3,827	189	2,453	1,363	69	82
	Retail	12.451	626	11.137	5.464	321	498	12.387	575	11.121	5,506	224	466
	Retail - Secured on real estate property	4,175	103	4,129	386	45	50	4,027	95	3,997	362	38	45
ITALY	Retail - Secured on real estate property - Of Which: SME	166	29	148	32	8	11	162	27	146	30	6	10
HALY	Retail - Secured on real estate property - Of Which: non-SME	4,009	75	3,980	355	37	40	3,864	68	3,851	332	32	35
	Retail - Qualifying Revolving	72	2	59	26	1	1	60	2	48	22	1	1
	Retail - Other Retail	8,204	521	6,950	5,052	274	446	8,300	478	7,076	5,121	184	420
	Retail - Other Retail - Of Which: SME	1,995	166	1,194	519	65	115	1,914	153	1,126	471	28	99
1	Retail - Other Retail - Of Which: non-SME	6,210	355	5,755	4,533	210	331	6,386	325	5,950	4,650	156	321
1	Equity	113	0	64	137	0	0	103	0	56	123	0	0
	Other non credit-obligation assets												
1	IRB Total												

							IRB Ap	proach					
					30/09/2023								
		Originati	ixposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	7,362	0	8,221	0	0	0	7,352	0	8,305	0	0	0
	Institutions	1	0	1	0	0	0	1	0	1	0	0	0
	Corporates	29,298	336	21,042	6,108	106	34	32,759	326	24,477	6,890	207	43
	Corporates - Of Which: Specialised Lending	1,027	19	866 493	274	0	3	1,284	19	1,131	367	0	7
	Corporates - Of Which: SME	652		493	128	0		653	0	92	234	0	1
	Retail	124	2		17	1	2	127	2	92		0	2
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	63	2	62	11	1	1	60	2	60	10	0	1
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-SME	63		62	11			60		60	10		
	Retail - Qualifying Revolving	9	2	92	0			2	2	2	10	0	
	Retail - Other Retail	59		30	2			64	1	31		0	
	Rotal - Other Rotal - Of Which - SMF	40		0				45		16		0	
	Retail - Other Retail - Of Which: non-SME	19		21	4	0	0	19	0	15	3	0	
	Equity	373		163	411	0	0	375	0	168	425	0	
	Other non credit-obligation assets		-	- 111			_						
	IRB Total												

Credit Risk - IRB Approach

							IRB Ap	proach					
				As o	30/09/2023					Aso	31/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	VAID		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments Institutions Corporates Corporates Corporates	0 968 15,847 866	0 0 1,352 227	2,407 901 8,562 751	188 176 4,737 255	0 0 185 1	0 0 1,097 163	0 1,013 16,153 979	0 0 1,339 173	2,531 975 8,204 702	198 131 5,363 541	0 0 450 199	0 0 985 127
	Corporates - Of Which: SME Retail Retail - Recurred on real estate property	1,881 10,891 6,403	95 516 240	1,005 9,160 6,318	948 2,753 985	49 165 101	44 236 79	1,808 10,796 6,368	106 528 251	966 9,077 6,306	892 2,781 1,026	50 193 132	42 240 84
SPAIN	Rotali - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Betail - Other Retail	257 6,146 5	16 224 0	247 6,071 4	39 946 1	8 93 0	4 75 0	244 6,124 5	15 236 0	234 6,073 3	43 963 0	8 124 0	4 80 0
	Retail - Other Matail Retail - Other Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME South	4,483 2,608 1,877 119	276 169 107	2,839 1,289 1,550 27	1,767 777 990 75	64 42 22	158 71 87	4,423 2,543 1,881 123	277 155 122	2,767 1,246 1,522 29	1,755 772 963 81	33 27	155 63 92
	ceury Other non credit-obligation assets IRB Total	119		- 27	2		0	123		-		0	

							IRB Ap	proach					
				As o	30/09/2023					Aso	31/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments		Exposure ¹	Exposure Value ¹	Riskexposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	652 20.737	0	512	125 5.088	0	0	679 20.828	0 383	532	185 5.638	0	0
	Corporates Corporates - Of Which: Specialised Lending	3,911	352 130	16,719 3,420	1,109	66	41 12	3,702	383 79	17,312 3,226	5,638 946	181 62	52 19
	Corporates - Of Which: SME	467	130	370	134	30	12	594	1	582	249	62	19
	Retail	82	2	343	67	1	,	81	3	78	27	-	
	Retail - Secured on real estate property	75	1	74	28	1	i	73	2	72	25	i	i
	Retail - Secured on real estate property - Of Which: SME	8		8	0	0	0	9	1	8	0	0	
LUXEMBOURG	Retail - Secured on real estate property - Of Which: non-SME	67	1	67	28	1	1	64	2	64	25	0	1
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	5	0	267	39	0	0	7	0	5	1	0	0
	Retail - Other Retail - Of Which: SME	2	0	0	0	0	0	2	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	4	0	267	39	0	0	5	0	5	1	0	0
	Equity	432	٥	415	792	0	0	455	0	433	831	0	۰
	Other non credit-obligation assets												

						IRB Ap	proach					
			As o	30/09/2023						31/12/2023		
	Original 8	isposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	ixposure ¹	Exposure Value ¹	Riskexposure	amount	Value adjustments
(min EUR, %)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted	******		Of which: defaulted	and provision
Central banks and central governments Institutions	3,007 1,971	0	3,039 1,845	2 208	0	0	2,864 2,446	0	2,902 2,459	2 260	0	0 0
Corporates	17,161	482	9,985	2,101	71	36	18,231	495	11,174	2,350	311	35
Corporates - Of Which: Specialised Lending	99	0	99	14	0	0	98	0	98	51	0	1
Corporates - Of Which: SME	323	30	72	17	0	0	80	1	44	13	1	
Retail	283	5	245	48	1	3	272	5	240	47	2	3

	Institutions	1,97	0	1,845	208	0	0	2,446	0	2,459	260	0	
	Corporates	17,16	1 482	9,985	2,101	71	36	18,231	495	11,174	2,350	311	35
	Corporates - Of Which: Specialised Lending	99	0	99	14	0	0	98	0	98	51	0	1
	Corporates - Of Which: SME	323	30	72	17	0	0	80	1	44	13	1	
	Retail	283	5	245	48	1	3	272	5	240	47	2	3
	Retail - Secured on real estate property	207	3	204	39	1	1	202	3	201	37	1	1
SWITZERLAND	Retail - Secured on real estate pro	operty - Of Which: SME	0	6	0	0	0	6	0	6	0	0	
SWITZERLAND	Retail - Secured on real estate pro	operty - Of Which: non-SME 201	3	198	38	1	1	196	3	195	37	1	1
	Retail - Qualifying Revolving	17	0	12	1	0	0	17	0	11	1	0	
	Retail - Other Retail	59	3	29	7	0	2	53	3	29	9	1	2
	Retail - Other Retail - Of Which: S	3ME 27	0	5	1	0	0	25	0	7	2	0	
	Retail - Other Retail - Of Which: n	non-SME 31	3	23	6	0	2	29	3	22	7	1	2
	Equity	398	0	144	338	0	0	391	0	144	336	0	
	Other non credit-obligation assets												

							IRB App	proach					
				As of	30/09/2023					As of	31/12/2023		
		Originati	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	ixposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted			Of which: defaulted	and provisions
	Central banks and central governments	2	0	265	0	0	0	3	0	300	1	0	0
	Institutions Corporates	1,271 19.830	1.839	1,045 11.872	194 4.018	63	36	2,183 19,966	208	1,836 13.078	486 4.554	103	52
	Corporates - Of Which: Specialised Lending	19,830 2,033	1,839	11,872	4,018	63	36	2,023	208	2,009	4,554	103	52
	Corporates - Of Which: SME	390	55	277	87	44		366	58	298	142	62	10
	Retail .	119	1	96	18	1	- 7	124	2	99	18	1	10
	Retail - Secured on real estate property	80	i	79	13	o o	ō	81	1	80	13	0	i
	Retail - Secured on real estate property - Of Which: SME	3		3	0	0	0	3	0	3	0	0	
NETHERLANDS	Retail - Secured on real estate property - Of Which: non-SME	77	1	77	13	0	0	78	1	78	13	0	0
	Retail - Qualifying Revolving	4	0	3	0	0	0	4	0	3	0	0	0
	Retail - Other Retail	34	1	14	5	0	0	38	1	16	4	0	0
	Retail - Other Retail - Of Which: SME	27	0	8	3	0	0	31	0	10	2	0	0
	Retail - Other Retail - Of Which: non-SME	7	1	6	2	0	0	7	1	5	2	0	0
1	Equity	182	0	46	133	0	0	186	0	46	133	0	0
1	Other non credit-obligation assets												

							IRB App	proach					
					30/09/2023								
		Originati	Exposure ¹	Exposure Value ¹	Risk exposure	imount	Value adjustments	Original I	isposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min ELVR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	6	0	102	3	0	0	6	0	101	3	0	0
	Institutions	4,492	0	4,079	636	0	0	3,176	0	2,980	383	0	
	Corporates	12,307	179	7,477	2,194	57	43	14,262	259	8,947	2,901	177	51
	Corporates - Of Which: Specialised Lending	1,737	162	1,703	500	46	28	2,114	235	1,810	755	152	42
	Corporates - Of Which: SME Retail	233 151		181 101	51 23		0	281 163	0	100	50 22	0	
	Retail - Secured on real estate property	151 56	5	101 55	23 10	1	3	163 54	4	54	22	2	3
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	56	2	55	10	1	1	54	1	54	2	1	1
FRANCE	Retail - Secured on real estate property - Of Which: non-SME	55		55	10			54		54			
	Retail - Qualifying Revolving	11		8	1	n	0	11	0	7	1	0	
	Retail - Other Retail	84	3	37	12	0	2	97	3	38	12	1	2
	Retail - Other Retail - Of Which: SME	61		16	4	0	0	75	0	19	5	0	
	Retail - Other Retail - Of Which: non-SME	23	3	22	7	0	2	23	3	19	7	1	2
	Equity	291	0	61	175	0	0	282	0	63	185	0	
1	Other non credit-obligation assets												
	IRR Tetal												

							IRBAo	proach					
				As o	30/09/2023					As o	31/12/2023		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min ELIR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ⁵		Of which: defaulted	and provisions
	Central banks and central governments	1,411		1,411	953	0	0	1,251	0	1,251	1,036	0	0
	Institutions	958	0	703	410	0	0	934	0	530	400	0	0
	Corporates	10,680	138	6,950	3,117	48	57	10,250	88	6,611	3,194	43	20
	Corporates - Of Which: Specialised Lending	380	32	323	132	0	4	351	24	292	110	22	4
	Corporates - Of Which: SME	588	19	509	148	2	1	693	6	614	237	1	1
	Retail	139	1	135	74	1	1	106	1	101	47		1
	Retail - Secured on real estate property	48	1	47	8	0	0	48	1	47		0	0
INDIA	Retail - Secured on real estate property - Of Which: SME	0		47		0				47			
	Retail - Secured on real estate property - Of Which: non-SME	48	1	47	8		0	48	1	47	8		0
	Retail - Qualifying Revolving Retail - Other Retail	86		84	64	0	0	52	0	4	1 38		
	Retail - Other Retail Retail - Other Retail - Of Which: SMF	86	1	84	64	0	1	52		49	38		1 0
		84		83	64	0		48	0	48	37		
	Retail - Other Retail - Of Which: non-SME Equity	169	1	88	188			154		82	174		1
1		169		85	100			154		82	1/4		-
1	Other non credit-obligation assets IRB Total												
	IRS Total	0											

Credit Risk - IRB Approach

								IRB Ap	proach					
												30/06/2024		
			Original E	ixposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments	Original E	imosure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
				Of which:	Vatue		Of which:	and provisions		Of which:	Value		Of which:	and provision
		(min EUR, %)		defaulted			defaulted			defaulted			defaulted	
		iks and central governments	134,656	939	141,919	17,819	234	60	131,083	998	138,757	19,111	89	61
	Institutions		39,499	28	35,834	8,774	29	16	39,717	12	35,547	7,434	11	14
	Corporates		584,565	13,776	372,303	129,390	6,842	4,118	599,657	13,941	382,360	128,899	7,176	4,437
		Corporates - Of Which: Specialised Lending	55,438	4,744	50,046	16,402	2,925 282	1,028	58,121	5,139	51,939	17,204	3,487 270	1,307
			34,521	695	26,617	9,420		363	39,644	685	30,892	10,058		
	Retail	Retail - Secured on real estate property	231,157 175,097	4,307 1,694	217,223 174,186	57,395 34,387	1,223 608	2,801 656	229,086 172,483	4,493 1,754	216,099 171,574	58,094 34,406	1,295 643	2,682 665
		Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	10.065	114	9.845	1.581	55	47	9.894	1,754	9 687	1578	59	665
Consolidated data		Retail - Secured on real estate property - Of Which: non-SME	165.031	1.580	164,341	32.806	553	609	162.589	1.635	161.887	32.830	584	620
		Retail - Qualifying Revolving	13,456	1,580	7.862	1.032	111	140	13,308	162	9.722	1.173	111	132
		Retail - Other Retail	42.605	2,456	35.175	21,976	503	2.005	43,294	2.577	34.803	22.515	542	1.885
		Retail - Other Retail - Of Which SMF	9,681	410	5.044	1949	89	232	9.737	434	4 987	2.254	97	239
		Retail - Other Retail - Of Which: non-SME	32.924	2.046	30.131	20.028	414	1.773	33,558	2.142	29.816	20.261	445	1.646
	Equity	Man-out Man-or Mild. Indi-a-c	12.543	0	4.708	11.830	0	41.10	13,121	0,010	4.893	12.307		-,
		redit-obligation assets	12,343	_	4,700	9.271	,		10,111		1,033	8.683		
	IRB Total ²					234,480						234,529		

							IRB Ap	proach					
				As of	31/03/2024					As of	30/06/2024		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	VAIDE		Of which: defaulted	and provisions
	Central banks and central governments Institutions	4,129 1,846	0	7,035 1,341	10,321 411	0	0	4,576 1,889	0	7,335 1,329	11,224	0	0
	Corporates	95.033	1.285	57,798	26.185	775	624	92.075	1.241	57.102	25.980	753	659
	Corporates - Of Which: Specialised Lending	2.883	70	2.548	1.070	55	14	2.877	62	2.545	1.120	64	17
	Corporates - Of Which: SME	14,137	284	10,693	4,178	128	193	14,471	285	11,231	4,304	135	195
	Retail	204,499		193,316	47,702	859	2,055	202,112	3,243	192,497	48,165	922	1,929
	Retail - Secured on real estate property	162,553	1,256	161,744	32,593	420	500	160,059	1,313	159,249	32,629	450	514
GERMANY	Retail - Secured on real estate property - Of Which: SME	9,641	73	9,450	1,509	43	33	9,485	82	9,308	1,511	49	34
OLIU DUVI	Retail - Secured on real estate property - Of Which: non-SME	152,912 13,269	1,183 152	152,294 7.726	31,084	377 108	467 136	150,574 13,123	1,231 158	149,941 9,579	31,118 1.131	402 108	480 129
	Retail - Qualifying Revolving Retail - Other Retail	13,269	1.678	7,726	14.118	331	136	13,123 28,930	1.772	9,579 23,669	1,131	108	129
	Retail - Other Retail - Of Which: SME	4.731	1,676	2540	700	45	64	4,901	92	2,553	1034	53	67
	Retail - Other Retail - Of Which: non-SME	23.947	1.592	21,305	13.419	286	1.354	24.030	1.681	21.115	13.371	310	1.220
	Equity	964	0	658	1.534	0	0	1.069	0	728	1.744	0	0
	Other non credit-obligation assets												
	IRB Total												

								IRB Ap	proach					
					As of	31/03/2024					As of	30/06/2024		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted			Of which: defaulted	and provisions
		s and central governments	87,103	0	87,567	136	0	0	83,434	0	83,869	114	0	0
	Institutions		5,175	2	8,146	755	1	1	6,287	12	9,125	799	11	1
	Corporates		209,942	5,718	123,708	32,632	3,663	655	222,747	6,162 3,509	130,539	34,080	4,167	982
		Corporates - Of Which: Specialised Lending	29,677	3,151 64	27,713	9,161	2,173 41	370	30,405		28,091 9,754	9,785	2,621	599
	Retail		8,744 123	64	7,383 725	1,184 85	41	20	11,223 129	61	9,754 71	1,206	18	14
	MATLANT	Retail - Secured on real estate property	38	1	36	80			35		35	10		
		Retail - Secured on real estate property - Of Which: SME	36	0	36		0		35	0	35	,		0
UNITED STATES		Retail - Secured on real estate property - Of Which: non-SME	36		36		0		35		35	2		0
		Retail - Qualifying Revolving			4		0					0		0
		Retail - Other Retail	81	0	686	77	0	ő	88	0	32	11		0
		Retail - Other Retail - Of Which: SME	72	0	23	9	0		80	0	25	9		0
		Retail - Other Retail - Of Which: non-SME	9	0	663	68	0	0	9	0	6	2	0	0
	Equity		6,316	0	1,634	4,325	0	0	6,593	0	1,669	4,444	0	0
	Other non c	edit-obligation assets												
	IRS Total													

							IRB Ap	proach					
				As o	31/03/2024					As of	30/06/2024		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ³	Risk exposure	amount	Value adjustments
	Imin EUR. No	1	Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central sovernments	111	DATEDRED	2.123	536	CANADING		106	0.000000	2.107	551	ONIMBINED	0
	Institutions	576	26	417	254	27		1,126	0	928	345		0
	Corporates	23,085	412	11,003	6,972	128	227	24,243	414	11,581	7,233	142	208
	Corporates - Of Which: Specialised Lending	933	56	758	230	17	28	1,080	56	849	252	20	27
	Corporates - Of Which: SME	3,746	181	2,442	1,435	56	85	3,942	171	2,540	1,518	58	74
	Retail	12,717	582	11,454	6,286	159	470	13,023	585	11,763	6,592	165	472
	Retail - Secured on real estate property	3,890	93	3,853	360	29	43	3,752	88	3,716	350	28	39
ITALY	Retail - Secured on real estate property - Of Which: SME	150	28	129	28	5	10	143	25	121	27	5	8
IIALI	Retail - Secured on real estate property - Of Which: non-SME	3,740	66	3,724	332	23	33	3,609	63	3,595	323	22	31
	Retail - Qualifying Revolving	66	487	53	24	1	1 426	64	495	52	23	1	1
	Retail - Other Retail	8,761		7,547	5,901	130		9,206		7,995	6,219	137	432
	Retail - Other Retail - Of Which: SME	1,918 6.843	159 328	1,128 6,419	468 5.433	17 112	102 324	1,861 7,346	166 329	1,084 6,911	458 5.761	18 119	103 329
	Retail - Other Retail - Of Which: non-SME Equity	112	328	6,419 58	5,433 128	112	324	7,346 134	329	6,911 76	5,761	119	329
	Equity Other non credit-obligation assets	112		58	120			134	0	76	100		0
	IRB Total												

							IRB Ap	proach					
				As o	31/03/2024					As o	f 30/06/2024		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments	8,978	0	9,954	0	0	0	8,433	0	9,382	0	0	0
	Institutions	1	0	1	0	0	0	31	0	31	2	0	0
	Corporates	34,318	331	25,117	7,251	227	56	36,204	326	26,924	8,181	200	54
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	1,716 799	0	1,488 734	572 180	0	7	1,784 2,310		1,576 1,541	473 563		9
	Corporates - Or Winter: SME	130		96	19	0	2	140	9	102	20	1	2
	Retail - Secured on real estate property	62	2	62	11		1	62	2	62	10	1	1
	Retail - Secured on real estate property - Of Which: SME	0	ő	0		0	i	0	0	0	0	i i	0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-SME	62	2	62	11	0	1	62	2	62	10	1	1
	Retail - Qualifying Revolving	3	0	2	0	0	0	3	0	2	0		0
	Retail - Other Retail	66	1	33	8	0	1	75	1	38	10	0	1
	Retail - Other Retail - Of Which: SME	46	0	17	5	0	0	55	0	21	7	0	0
	Retail - Other Retail - Of Which: non-SME	20	1	16	3	0	1	20	1	17	3	0	1
	Equity	472	0	188	479	0	0	527	0	212	553	0	0
	Other non credit-obligation assets												
	IRB Total												4

Credit Risk - IRB Approach

							IRB Ap	proach					
				Aso	131/03/2024					Aso	130/06/2024		
		Original I	ixposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min ELIR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments	1	1	2,632	203	0	0	1	1	2,648	265	0	0
	Institutions	1,017	0	964	175	0	978	1,199	0	1,170 7,826	189	0	0
	Corporates Corporates - Of Which: Specialised Lending	15,423 893	1,291	7,834 681	4,738 185	102	978	15,602 1.038	1,282	7,826	4,557	91	960 122
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	1.772	109	910	185	19	123	1,038	158	761 925	771	20	49
	Corporans - Of Which: SME Retail	1,772	109 527	910 8 974	2.691	19	46 224	1,874	115 552	925	771 2.682	20 164	230
	Retail - Secured on real estate property	6.368	255	6,309	1.019	119	82	6.448	265	6,391	1.018	125	81
	Retail - Secured on real estate property - Of Which: SME	243	12	235	40	6	4	237	12	230	35	5	3
SPAIN	Retail - Secured on real estate property - Of Which: non-SME	6.125	242	6.074	980	113	78	6.210	254	6.161	982	120	78
	Retail - Qualifying Revolving	5	0	3	0	0		5	0	3	0		
	Retail - Other Retail	4,269	272	2,661	1,671	39	143	4,234	287	2,654	1,664	38	148
	Retail - Other Retail - Of Which: SME	2,444	166	1,185	715	27	65	2,366	176	1,143	691	25	69
	Retail - Other Retail - Of Which: non-SME	1,825	106	1,476	956	12	77	1,868	110	1,511	973	13	79
	Equity	156	0	65	150	0	0	149	0	57	177	0	0
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As o	131/03/2024					Aso	130/06/2024		
		Original	Exposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments	Original I	Exposure ²	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments institutions	81 717	0	81 572	0 195	0	0 0	0 583	0	0 467	0 77	0	0
	Corporates Corporates - Of Which: Specialised Lending	21,169 3,600	347 76	17,378 3,181	5,948 936	165 75	51 19	21,514 3,610	393 76	17,457 3,246	4,385 876	184 83	65 18
	Corporates - Of Which: SME	533 78	0	503 76	208 28	0	1	725 76	0 3	702 73	222 26	0	1 2
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	70	3	69	26	1	1 0	67	3	66	25	1	1
LUXEMBOURG	Retail - Secured on real estate property - Of Which: non-SME	61	2	61	25	1	1 0	59	3	58	24	1 0	1
	Retail - Qualifying Revolving Retail - Other Retail	7	0	6	2	0	0	8	0	6	1		0
	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	6	0	6	1	0	0	6	0	5	1		0
	Equity Other non-credit-obligation assets	420	0	399	787	0	0	402	0	386	739	۰	0

								IRB Ap	proach					
					As of	31/03/2024					As of	30/06/2024		
			Original	Exposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Vidue*		Of which: defaulted	and provisions
	Central ban	rks and central governments	3,835 2,490	0	3,874 2,492	3 241	0		2,986 2,116	0	3,036 2,129	2	0	0
	Corporates		21,632	729	12.747	2.870	383	33	18.961	827	11.470	2.462	440	27
		Corporates - Of Which: Specialised Lending	91	0	91	27	0	1	92	0	92	27	0	1
		Corporates - Of Which: SME	73	0	39	11	0		62	0	35	10	0	0
	Retail		278	5	244	52	2	3	269	7	236	49	2	3
		Retail - Secured on real estate property	203	3	201	40	1	1	195	4	193	38	2	1
SWITZERI AND			7	0	7	1	0	0	7	0	7	1	0	0
SWITZEINERIND			196	3	194	40	1	1	187	4	186	37	2	1
		Retail - Qualifying Revolving	17	0	11	1	0		16	0	12	1		0
		Retail - Other Retail Retail - Other Retail - Of Which: SME	58 29	2	32	11	0	2	58 29	2	30	10		2
		Retail - Other Retail - Of Which: non-SME	29	2	23	2	0		29	0	22			2
	Equity	Netati - Other Netati - Of Which: non-SME	391	1 6	140	329	0	2	381	2	137	321		2
		redit-obligation assets	231		140	323		_	301		137			, i
	IRB Total													

							IRBAp	proach					
											f 30/06/2024		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ²		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	3	0	306	1	0		2	0	315	0	0	0
	Institutions	2,049	0	1,639	337	0	0	1,951	0	1,607	285	0	0
	Corporates	20,355 2,352	330	13,223	4,413	150	56	20,392	315	13,217	4,604 720	159	60
	Corporates - Of Which: Specialised Lending			2,265	644	0		2,440		2,322			6
	Corporates - Of Which: SME	345	42	280	113	35	2	318	38	258	84	35	2
	Retail	127	2	101	19	1	1 0	138 87	2	107	20	1	1
	Retail - Secured on real estate property	82	1	82	14	0		87	1	87	14	1	0
NETHERI ANDS	Retail - Secured on real estate property - Of Which: SME	79		3 79	13	0		3 85	0	84	14		
THE THE TENED OF	Retail - Secured on real estate property - Of Which: non-SME	79	1	79	13	0		85	1	84	14	1	
	Retail - Qualifying Revolving	4		3		0		4	0	17	0		0
	Retail - Other Retail - Other Retail - Of Which: SME	41 34	1	16 11	6	0		45 37	1	17	5		0
		34		111	3			37		12	3		0
	Retail - Other Retail - Of Which: non-SME Equity	230	1	53	2 152	0		233	1	53	2 153		0
	Other non credit-obligation assets	230		23	152	0		233	0	53	153		
		_											
	IRB Total												

									IRB Ap	proach					
Comparison Com						As of	31/03/2024					As o	30/06/2024		
Control Service Control Se				Original I	ixposure ¹		Risk exposure	amount	adjustments	Original	Exposure ¹		Risk exposure	amount	adjustments
No. Companies			(min EUR, %)			Value			and provisions			Value			and provisions
Coperation			overnments		0		2	0		5				0	
Opposite Controls Specialization Langing 2,223 344 1786 792 173 54 2,697 1200 1,689 816 138 818 138 61 62 63 63 63 63 63 63 63					0			0							
No. Company															
Neutal Securate on read cutting property 16th 5 125 25 1 3 16th 5 1260 25 1 3 16th 5 1260 25 1 3 16th 5 1260 25 3 9 1 1 1 1 1 1 1 1 1					104			1/3	34					190	
FRANCE Rutal-Secored may earlier property 54 2 54 10 1 1 53 2 53 9 1 1								1			6			,	
FRANCE float decorate and a form proofs of the float 1			ured on real estate property		2			1	1		2		9	1	1
HANNUE Read Second or an extent property Offsheck note ONE 53 2 53 10 1 1 52 2 52 9 1 1 1				1	0	1	0	0	ė .	1	0	1	0	i i	0
Retail: Quantifying Reventing 11 0 7 1 0 0 11 0 8 1 0 0 0 1 0 0 1 0 0	FRANCE			53	2	53	10	1	1	52	2	52	9	1	1
Read-Comm-Read		Retail - Qua		11	0	7	1	0	0	11	0	8	1	0	0
Read-Other Retail- Office Retail - Office Reta		Retail - Oth	er Retail	101	3	41	14	0	3	97	3	47	18	0	3
Seelly 2323 0 70 205 0 0 312 0 65 287 0 0 OTHER PROPERTY OF THE PROPERTY OF TH					0		7	0	0		0			0	
Other non credit-abiligation assets			Retail - Other Retail - Of Which: non-SME		3		7	0	3		3		,	0	
				323	0	70	205	0	0	312	0	65	187	0	0
			assets												
		IRB Total													

							IRB Ap	proach					
											130/06/2024		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
INDIA	Commit havins and contril governments Institutions Corporates Corporates - Orthitics Specialised Lending Corporates - Orthitics SPE Retail Retail - Secured on and extain property Retail - Secured on and costain property	1,186 1,233 10,893 376 586 125 65 0	0 61 0 7 1	1,186 713 6,746 345 542 121 65 0	938 628 3,583 108 176 54 13 0	0 23 0 0 1	0 1 16 1 5 1 0	953 1,063 10,626 369 514 128 65 0	0 38 0 7 1	953 683 7,146 341 499 123 65 0	769 538 4,082 99 140 58 14	0 0 24 0 0 1 0	0 1 14 1 2 1 0
	Retat - Security on one deviae property - Of Virlent, non-OHE Retat - Quality Reventing Retat - Other Retail Retat - Other Retail - Other Retail - Of Virlent: SHE Retat - Other Retail -	65 6 54 4 50 179	1 0 1 0 1	65 4 52 2 50 86	13 1 40 0 39 206	0 0 0	0 0 1 0 1	65 6 57 4 53 190	1 0 1 0	65 4 54 1 53 85	14 1 42 0 42 189	0 0 0	0 0 1 0 1
	IRS Total												



General governments exposures by country of the counterparty

						DEGI	SCHE BANK AKTIENGESEL As of 31/12/2023	ESOTIALT						
							ct exposures							
	(mln EUR)			On balance sh	eet	2	or exposures		Derivat	tives		Off balar	ice sheet	-
	(mln EUR)		T T	On Batanee 311					Deliva			On battar	ice silect	_
												Off-balance sh	neet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives wit	h negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0·3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Austria	2 44 33 26 84 67 524 1.1888	2 2 40 40 56 51 51 51 51 51 51 51 51 51 51 51 51 51	1 40 33 26 84 157 524		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 0 0 0 0	33 35 55	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 4 15 0 0 50	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Belgium	31 11 16 16 10 10 10 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.	0 0 5 6 1 114 2 77 7	1 19 6 114 43		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		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 62	133 0 0 0 0 0 0	0 0 0 0 0 0		
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Bulgaria													
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Сургиз	20 21 31 31 41	0 20 25 5 1 1 3 1 1 1 5 1 5 1 5 1	0 20 25 1 3 11 5		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	000000000000000000000000000000000000000	0 0 0 0		
[0.3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Czech Republic	38	0 11 2 2 4 22 0 0 0 3	0 11 12 4 39 9 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	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
Total 0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	Denmark		41 0 1 1 0 0 0 0 0 0	0 1 0 0 0 0		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
Total 0 - 3M 1 3M - 1Y 1 1Y - 2Y 1 2Y - 3Y 1 3Y - 5Y 1 5Y - 10Y 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	Estonia	20	1 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 26 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000		0 0 0 0 0		



General governments exposures by country of the counterparty

								As of 31/12/2023							
							Dire	ct exposures							
		(mln EUR)			On balance sh	eet				Derivat	ives		Off balan	ce sheet	
													Off-balance sho	eet exposures	
						Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	h negative fair value			Risk weighted exposure amount
Re	esidual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
	[0-3M[13M-1Y 11Y-2Y 2Y-3Y 3Y-5Y 5Y-10Y 10Y-more Total	Finland	2 5 5 5 5 6 20 0 8 6 42	2 2 2 0 7 7 26 3 5 5 5 5 181	2 2 3 5 5 201 87 402		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	15 2:	433	0 5 22 2 1 11 5	0 310 810 60 100 277 35 1,592	0 0 0		0
	[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [SY-10Y] [10Y-more Total	France	144 56- 66- 47- 60- 1,737- 4,28- 8,8,06-	8 82 4 513 7 232 2 0 4 375 5 1,116 9 3.406	116 564 667 472 604 931 2,666 6,021		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 2 28	2 4 5 7 7 4 2 27	7 1,125 5 721 9 751 28 3 171 5 111 5 149	3 10 6 0 37 26 31	568 576 50 0 275 176 200	1 10 18 0 0		10
	10 - 3M1 [3M - 1Y1 [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Germany	1,51 98 40 40 41 41 2,57,7 2,09 7,27	3 1,395 2 0 7 7 2688 7 109 9 149 3 1,372 8 1,513	34 49 320 82 375 2,282 813		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,144 112 8 3 22 45 107 566 3,083	1 1 1 3 5 3 22	3 201 4 347 7 356 5 228 8 83 1 1,145 9 2,927	0 13 0 13 7 317 530	0 366 3 0 19 2,379 9,797	234 10 1 4,002 3 48 1,220		25
	[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Croatia		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 7		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0		0 0 0	84 0 0 0 0 0	452 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0
	[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Greece	5 2 2 4 1 1 6	3 63 2 22 2 22 2 0 6 20 1 0 6 5 2 20 1 1 0 68 2 172	63 22 0 2 46 11 68 212		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 594 19 89 701	0 0 0 7,000 250 7500	0		0
	[0-3M[[3M-1Y[[1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Hungary	30 66 99 11 12 60 90	8 35 1 1 1 1 1 5 5 5 5 95 5 5 95 6 3 12 2 5 6 95 96 96 97 97 97 97 97 97 97 97 97 97 97 97 97	1 1 4 3 1 13 2 2 24		0 36 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2 64 92 0 66 218	5	0 0 61 49 0 0 82 0 0 0 452 6 644	0 0 0 0 1 32 111	0 0 0 210 452 905	0		0
	[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Ireland	22 6 22 10 12 5 5	3 23 0 0 0 7 7 27 0 0 0 0 4 26 2 0 7	13 0 27 0 0 124 52 217		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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		49
	[0-3M] [3M-1Y [11-2Y [11-2Y [27-3Y [37-5Y [5Y-10Y [10Y-more Total	Italy	22. 6. 40. 23.2 2.256 2.44 7.656 4.34 17.383	2 59 3 316 2 122 6 100 6 1,829 0 5,480 6 2,300	62 403 232 1,974 654		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 1,790 3,593 8,799	1,52	5,593	0 0 1 0 32 43 1,800 5,075 6,950	11,017	0 0 0 0 0		



General governments exposures by country of the counterparty

						DEUI	SCHE BANK AKTIENGESEL	LOCHAPI						_
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	eet				Derivat	ives		Off balar	nce sheet	
					No. desirables (in-relative	ssets by accounting portfolio		Derivatives with po	his films		h negative fair value	Off-balance st	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	derivative finalicial assets (fiet		Noir-Genvauve illianicias a	esers by accounting portions		Denvaures wan po	onive ian value	Delivatives with	i ilegalive iali value			Risk weighted exposure amount
			of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M[13M - 17f 11Y - 27f 12Y - 3Yf 13Y - 5Yf 15Y - 10Yf 10Y - more Total	Latvia	1 5 7	0 0 0 0 5 5 5 5 15 15 44 38 8 0 0 0 9 6 63	0 4 0 5 15 54 0 79		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	6 6 6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y [10Y-more Total	Lithuania	1	6 6 0 0 0 0 5 5 5 5 5 5 5 5 5 5 5 5 5 5	6 0 5 0 18 5 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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Luxembourg	1 5 5 10 12 30		0 3 13 53 2 2 37 128 225		0 0 0 0 0 0 0 69 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0.3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Malta		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 1 1 1 1 1 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	0		0 0 0	0	0	0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Netherlands	6 30 8 27 27 45	4 64 64 7 7 7 7 7 9 5 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6	1 7 9 266 32 277 166 759		0 0 0	33 0 43 19 0 293		0 0 0 13 121 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 5 121 0 158 285	0 0 13 115 1,430 6 825 2,388	0		
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Poland	29 29 28 56 62 30	6 296 0 290 0 290 15 272 6 56 13 593 19 160	2 71 71 10 226 78 11		294 220 214 556 396 232 0	0	1	164 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	2,388 0 0 0 0 0	0 0 0 0 0		29
Total [0-3M[[3M-1Y[[1Y-2Y[[2Y-3Y[[3Y-5Y[[5Y-10Y[[100'-more Total	Portugal	2,38 4 1 2 8 5 5	11 2,182 49 49 5 5 4 8 8 8 8 11 0 0 7 7 0 0 7 7 0 0 7 7	468 49 5 8 25 81 57 177 242		1,912 0 0 0 0 0 0 0 0	0		0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		
Total	Romania	3 3 6 6	56 5 5 5 5 5 6 6 3 3 2 2 6 6 3 3 3 3 3 3 3 3 3 3 3 3	242 0 5 3 6 38 63 111		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		



General governments exposures by country of the counterparty

			DEUTSCHE BANK AKTIENGESELLSCHAFT AS of 31/12/2023												
							As of 31/12/2023								
						Dire	ct exposures								
	(mln EUR)			On balance sh	eet				Derivat	ives		Off balar	nce sheet		
												Off-balance si	neet exposures		
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	h negative fair value			Risk weighted exposure	
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount	
[0-3M[13M-1Y] f1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Slovakia	11 21 77 66	0 0 0 0 11 0 0 12 0 12 0 12 0 12 0 12 0	0 6 0 1 13 70 60		0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y]	Slovenia	15	0 0 0 2 2 2 1 1 0 0	200 0 2 1		0 0	0 0 0		0 0	12 0 0	130 0 0	0 0	0	0	
[3Y - 5Y [15Y - 10Y 10Y - more Total	=	12/ 12/ 13/	0 0 0 6 84 86 86	0 10 19 31		0 0	0 0 107 107) (133 (7 133	1,300 0 1,300	0 0 260 272	2,300 2,430	0	0	18	
10 - 3M 13M - 117 117 - 27	Spain	71 21:1 166 5 600 2.686	9 46 9 43 9 422 9 2,087 9 36	48 167 169 59 609 8-45 861		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	31 466 0 0 0 1,487 8		0 0 0 0	0 0 0 0	0 0 0 0	1 0 0 0 0	0		
Total [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	Sweden	4,69	6 2,800 0 0 0 3 3 3 0 0 0 0 0 0	2,758 0 0 3 0 0		356 0 0 0 0 0 0 0 0 0	1,572		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	21	
[10Y - more Total [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y]	United Kingdom	1 80 64 1 1 166 42:	4 624 5 0 6 0 1 145	5 235 644 15 82 421		0 0 0	1,439 0 0 0		5 5 26 0 0	5 0 1 1 0 0	28 0 111 78 30 0		000000000000000000000000000000000000000	0	
[5Y - 10Y [[10Y - more Total	4	1,99; 2,92; 6,97	7 1,640 3 2,451 4 5,667	576 2,849 4,824		1,421 73 1,494	0 0 1,439		0	0	0 0 219	0	0		
[0-3M] [0-3M] [3M-1V] [11V-2V] [12V-3V] [33V-5V] [5Y-10V] [10V-more Total	Iceland	0,374	5,897 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4,824 0 0 0 0 0 0		1,494 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1,439 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000		
Total [0-3M[[3M-1V] [13V-2V] [12V-2V] [2Y-3V] [3Y-5V] [5Y-10V] [10V-more Total	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	000000000000000000000000000000000000000		
0 - 3M 1 3M - 1Y	Norway	22	7 27 27 0 0 0 0 0 0 0 0 6 6 6 6 0 0 0 0 0 0 0	1 0 0 0 0 6		0 0 0	0 27 0 0 0 0		0 0 0 0 0	0 0 0 0 0	0 0 0	0 0 0 0	000000000000000000000000000000000000000		
Total	1	31	5 34	8		0	27	'	0	0	0	0	0	0	



General governments exposures by country of the counterparty

			DEUTSCHE BANK AKTIENGESELLSCHAFT												
							As of 31/12/2023								
						Dire	ct exposures								
	(mln EUR)			On balance sh	eet				Derivat	tives		Off balar	ice sheet		
												Off-balance st	neet exposures		
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives witi	n negative fair value				
						, ₀ ,									
														Risk weighted exposure	
		Total gross carrying amount of non-derivative	Total carrying amount of non-											amount	
Residual Maturity	Country / Region	financial assets	derivative financial assets (net of short positions)									Nominal	Provisions		
				of which: Financial assets held		of which: Financial assets at fair	of which: Financial assets at					Hommat	11011310113		
				for trading	designated at fair value through profit or loss	value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount				
[0-3M[3M-1Y		(0 0	0		0 0	3		0 0	0	0	0			
[1Y-2Y] [2Y-3Y]	Australia	33 19	2 0 4 162	32 50		0 0 145	0		0 0	0	0	0			
[3Y - 5Y [[5Y - 10Y [Adminis	32 ⁴ 50-	4 166 4 138	301 385 297		0 21 0 115	0		0 0	0	0	0	(
[10Y - more Total [0 - 3M [1	1,43	3 200 5 735 0 0	1,133		0 296	3		0 1	0	0	0		28	
[3M - 1Y] [1Y - 2Y]		4	0 0 6 46	0 46		0 0	0		0 0	0	0	0	0		
[2Y - 3Y [[3Y - 5Y [5Y - 10Y [Canada	270	0 0 233	0		0 0	0		0 0	0	0	0			
[10Y - more Total		36	1 1 6 329	1 184		0 0 182	0		0 0 0 0 5 2 259	0	0	0 59	(79	
[0 - 3M [38.	2 382 0 0 0 0	0		0 382 0 0 0	79	20	5 2,259 0 0 0 0	0 0	0	0			
[2Y - 3Y [[3Y - 5Y [Hong Kong		0 0 1	0		0 0	0		0 0	0	0	0	0		
[5Y - 10Y [[10Y - more Total		38	4 1 1 1 7 384	4 1 5		0 0 0 382	0 0	21	0 0 0 2.259	0	0	0			
[0-3M[[3M-1Y[0 7	0 7		0 0	101		0 2 128	0	0	0			
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Japan	20	4 0 6 0	4 26		0 0	0		0 0	0	0	0	(
[5Y - 10Y [[10Y - more		43i 1,98i	9 657	293 275 1,989		0 161	0	0	0 0	4 0	282 0	0			
Total [0-3M[[3M-1Y[2,771 3,59(2,57:	0 657 6 3,360 1 1,746	2,595 579 520		0 175 0 99	101 5,183 1,852	31	8 324 6 682	1	282 39	0		55	
[1Y-2Y[[2Y-3Y[U.S.	2,5/7 1,12/ 3,69/ 5,60	0 291	523 2,172		0 259 0 1,124	333 401		1 0	0	0 23	0 7	(
[3Y - 5Y [[5Y - 10Y [5.5.	15.95	1 4,892 3 14.184	3,152 6,557 6,786		0 1,782 0 5,538	3.857	6.	32 32	0	8 0	0	0		
[10Y - more Total [0 - 3M [7,49; 40,02; 1,37;	2 1.372	20,289		0 616 0 9,461 0 0	12,302	5- 10- 31	4 161 4 995 8 1,661	0 3 10	71 1,655	7	(314	
[3M - 1Y] [1Y - 2Y]		2,44i 1,89	0 2,440 1 1,891	2,440 1.891		0 0	0		0 164 0 0	0	0	0	C C		
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [China	70: 16:	7 707 2 161 3 0	707 162 3		0 0	0		0 0	0 0 0	0	0 0			
[10Y - more Total		6,576	1 1 6 6,572	1 5,397		0 0	0	31	0 0 8 1,824	0	1,655	0		219	
[0-3M[[3M-1Y[[1Y-2Y[13	1 1 4 134 9 194	1 134 199		0 0	0	33	5 2,870 3 1,564	12 5	10,668 5,731	20 0			
[2Y - 3Y [[3Y - 5Y [Switzerland	9-14:	4 94 1 141	94 141 122		0	0		0 0	0	0	0			
[5Y - 10Y [12: 12: 81:	3 0	123		0 0	0	8	0 0 0 4,440	0 0 17	0 0 16,399	0 0 20	0		
[0-3M[3M-1Y		14l 75-	5 145	94		0 27	8	2	7 721 2 87	0 0	16,399 2 0	0 0	(2	
[1Y-2Y] [2Y-3Y]	Other advanced economies non EE	93: 71- A 66:	4 695	615 778 651 534		0 139 0 156 0 63 0 130	0		0 0	0	0	0			
[3Y - 5Y [[5Y - 10Y [[10Y - more		228	6 175 6 3.698	226 3.746		0	0	11	0 0	12 0	136 0	0			
Total		7,18	6 3,698 4 7,050	6,644		0 516	8	4:	2 853	12	137	0		6	



General governments exposures by country of the counterparty

					DEU	TSCHE BANK AKTIENGESEL	LSCHAFT						
						As of 31/12/2023							
					Dire	ect exposures							
	(mln EUR)			On balance sheet				Deriva	tives		Off balan	ce sheet	
				Non-derivative financi	l assets by accounting portfolio		Derivatives with pos	itive fair value	D erivatives wit	h negative fair value	Off-balance sh	eet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held of which: Financial asset for trading designated at fair value thro profit or loss	of which: Financial assets at fair gh value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0.3M] [3M-1V] [1Y-2Y] [2Y-3V] [3Y-5Y] [5Y-10Y] [10Y-more	Other Central and eastern Europe countries non EEA	0 18 533 101 4 14	0 18 531 98 0 6 8	0 5 9 2 4 14 11	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 14 518 98 0 0 5	0 0 0 0	0 0 0 0	0 101 1 0 0 0	0 4,298 1,810 0 0 0 0	0 24 0 0 0 0 0 210		
Total [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Middle East	686 5 4 2 198 300 2 524	5 4 2 197 304	3 5 4 2 6 45	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	632 2 0 0 0 192 263 0 457	0 0 0 0	000000000000000000000000000000000000000	102 0 0 0 0 0	6,107 0 0 0 0 0 0	234 0 0 0 0 0 0		247
10 - 3M 13M - 14	Latin America and the Caribbean	1,566 1,205 166 119 120 822 91 4,417	1,560 1,205 169 119 117 847	1,524 1,129 166 106 56 743 91	0 0 77 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	36 6 3 14 64 109	51 0 2 95 60 110	131 0 1 222 314 440 0	44 0 0	0 0 7 221 482 0 0	0 0 0 2 0 0		93
[0-3M] [3M-1Y] [11-2Y] [11-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Africa	**.127 105 292 181 64 151 1,73% 569	99 270 177 56 116 1,734	9 25 22 11 64 56 26	0 55 0 6 0 6 0 6 0 7 0 7 0 8	39 244 158 52 87 1,644	0 0 0 0	0 0 31 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	16 31 2 0 16 222 524 810		93
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more	Others	313 1,031 255 824 1,474 4,450 5,565	273 822 135 518 943 3,787 4,909	56 617 210 388 828 4,194 5,140	0 211 0 377 0 222 0 611 0 211 0 211 0 211	66 0 8 212 29 242 341	0 8 0 9 0	36 92 0 0 11 0 19	6 1 8 6 2 10 0	28 4 46 48 65 109 7	57 0 0 3 4 0 78 142		1,152

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 zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

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

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

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.

List America: Agentina, Belias, Boliva, Estat, Chile, Colombia, Costa Rica, Deminica, Costa Rica, Deminica, Perus And Barbudo, Anaba, Bahamas, Barbados, Cayman Islands, Caba, French Guisna, Guadeloope, Montinique, Puerto Rica, Saint Barbdéemy, Turls And Circos Islands, Vilgo Islands (Bittas), Vilgo Islands (Bittas),

Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

(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



General governments exposures by country of the counterparty

		DEUTSCHE BANK AKTIENGESELLSCHAFT											_	
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	eet				Derivat	ives		Off balar	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Austria	5: 11 3: 7/ 569 3.3.	51 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	52 19 3 38 76 90 331		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 0 0 0 0	1: 54 99	203 0 50 99 75 221 221 889	0 0 1 0 0	0 19 0 0 0	0		
To -3M	Belgium	122 122 19 1,73 2,54	0 18 2 0 0 2 110 7 0 1 1.287 7 2.482	1 1 19 2 1222 79 528 1,979 2,729		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		15 0 0 0 88 25 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Bulgaria	354												
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Cyprus	11 33 6 11	0 16 2 32 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 16 32 3 0 0 10 1 62		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Czech Republic	8 8 4.1	0 0 2 31 3 4 4 4 4 7	32 32 3 3 1 1 84 47 168		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		303 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M] [3M - 1Y] [3Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Denmark	100	79 0 0 0 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	188 0 0 0 1 1 5 1 1 0 0 7 7		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 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 7	0		
[0 - 3M] [1 3M - 1Y] [1 Y - 2Y] [2 Y - 3Y] [3 Y - 5 Y] [5 Y - 10 Y] [10 Y - more Total	Estonia	20	, 0 0 0 0 0 0 0 0 0 28	, 0 0 0 0 40 40		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		1



General governments exposures by country of the counterparty

		As of 30/06/2024												
						Dire	ct exposures							
	(mln EUR)			On balance sh	eet				Derivat	ives		Off balan	ce sheet	
												Off-balance she	et exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	sitivo fair value	Dorivativos witi	h negative fair value			
					Non-delivative ilitaliciat a	ssets by accounting portions		Delivatives with pos	sitive fail value	Delivatives with	ii iiegative iaii vatue			
			Total carrying amount of non-											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	derivative financial assets (net of short positions)											
			or short positions)			-6bi-bFii-l						Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value through	of which: Financial assets at fair value through other	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
					profit or loss	comprehensive income								
[0-3M[3M-1Y		46	0 8 38	0 23		0 24	0)	0 0 290	0 4	0 295	0	0	
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Finland	20	0 15 1 0 1 129	20 1 129		0	0	1	60 162 187	13	575 0 149	0	0	
[3Y - 5Y] [5Y - 10Y] [10Y - more		125 145 315	9 0	129 149 319		0	0	147	7 2,226 1 203	18	149 482 35	0	0	
Total [0-3M[665 405		641 362 300	1	24	0	161		41 38	1,636 3,499 1,628	0	0	0
[3M-1Y[[1Y-2Y[300 173	3 131	300 173 116		0	0	0 64 0 2	2,084	25 1	40	2 0	0	
[2Y - 3Y [[3Y - 5Y [15Y - 10Y	France	116 461 4,262		116 461 1,011		0 0 3,251	0	52	96 7 479 149	1 38	281 280 201	18	0	
[10Y - more Total		2,783 8,500	3 2,082 0 6,062	1,878 4,301		868 4,119	37	32	208	28 159	175	0	0	9
[0 - 3M [4,394 295	4 1,210 5 25	69 105		0	4,283 190	21	13 667	0 10	2 104	236 10 4,000	0	
[1Y - 2Y [[2Y - 3Y [Germany	232 190	0 64	136 171 172		65	31 19	14	26	13	4	4,000	0	
[3Y - 5Y [[5Y - 10Y [[10Y - more		245 3,610 2,712	932	2,475 1,112		1,069	66 837	12	1 865 2 1,021 7 2,660	333	324 2,485 9,983	48 1,217	0	
Total [0-3M[11,675	5 2,930 0 0	4,240 0		1,896	5,497	289	5,451	821 0	12,903	5,514 0	0	30
[3M - 1Y [[1Y - 2Y [0	0		0	0		0	0	0	0	0	
[2Y - 3Y [13Y - 5Y 5Y - 10Y	Croatia		2 2	2		0	0		0	0	0	0	0	
[10Y - more Total	-		0 0	0		0	0		0 0	0	0	0	0	0
[0-3M[[3M-1Y[33	7 6 36	37 36		0	0		0 0	0	0	0	0	
[1Y-2Y] [2Y-3Y]	Greece	15	9 19 6 57	19 66 24		0	0		0 0	0 2 670	0 500 7,250	0	0	
[3Y - 5Y [[5Y - 10Y [[10Y - more		85 111	50	89		0	0	0	0 0	46 53	250 900	0	0	
[10Y - more Total [0 - 3M [381	1 199 7 27	111 381 2		0 24	0	34	2,500	771 0	8,900	0	0	0
[3M-1Y[[1Y-2Y]		152	5 2 149	3		5	151	1	61	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Hungary	17 31 45	12 1 0 1 17	6 31 42		11 0	0	5	0 292 0	0 0 43	0 0 467	0	0	
[10Y - more Total		190	0 168 8 379	3		0 0	177 330	45	5 467 L 869	139 182	1,400	0	0	0
[0-3M[[3M-1Y[26	0 6 26	0 26		0	0		0 0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Ireland	17	0 0	6		0	0		0	0	0	18	0	
[5Y - 10Y [146 80	5 79 0 26	18 146 80		0	0		0	0	0	0	0	
[10Y - more Total [0 - 3M[28E	6 104	80 277 106 317		0	0		0 0	0	0	18 0	0	15
13M - 1Y 1Y - 2Y		317 5,181 2,118	7 237 1 3,615 8 1,832	317 4,898 551		0 283	0		0 3	0	10 0	0	0	
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Italy	2,118 1,291 6,111	1,832 1 154 1 3,158	551 1,232 2,048		0 0 0	1,566 58 3,404		0	77 0 144	95 0 1,987	0	0	
[5Y - 10Y [[10Y - more Total		5,082 20,207	2 3,082	2,048 1,417 10,570		0 939	3,404 3,665 8,694	316	7 934	4,159 4,380	11,059	94 94	0	553
-							-,			,,				



General governments exposures by country of the counterparty

		DEUTSCHE BANKAKTIENGESELLSCHAFT As of 30/06/2024												
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives witi	n negative fair value			-
														Risk weighted exposure
		Total gross carrying amount of non-derivative	Total carrying amount of non-											amount
Residual Maturity	Country / Region	financial assets	derivative financial assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets held		of which: Financial assets at fair	of which: Financial assets at					Nominat	Provisions	
				for trading	designated at fair value through profit or loss	value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
10-3M[0	0		0	0		0	0	0	0	0	
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [0 0	0		0 0	0		0 0	0	0	0	0	
[3Y - 5Y [[5Y - 10Y [Latvia	45 40	34	49 40	;	0 0	0	56	225	0	0	0	0	
[10Y - more Total [0 - 3M [109	60	20 109		0 0	0	59	9 225	0	0	0	0	38
[3M-1Y[[1Y-2Y[0 0	0		0 0	0		0 0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [Lithuania		0 1	0		0 0	0		0 0	0	0	0	0	
	1	11 56	33 L 9 5 47	40 11 56		0 0	0		0 0	0	0	0	0	0
10 - 3M 3M - 1Y 1Y - 2Y		1	1 2 2	1 2		0 0	0		0 7	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Luxembourg	3	3 3	3		0 0	0		2	0	0	0	0	
[5Y - 10Y [[10Y - more		235 145	5 172 5 96	167 145	:	0 68 0 0	0	28	107	0	2 20	0	0	
Total [0-3M[[3M-1Y[391	279	323		0 68	0	41	0 0	0 0	30	0	0	18
[1Y-2Y] [2Y-3Y]	Malta		0 0	0		0 0	0		0 0	0	0	0	0	
[3Y - 5Y] [5Y - 10Y]	Platta		0	0		0 0	0		0 0	0	0	0	0	
[10Y - more Total [0 - 3M] [3M - 1Y]	1	180	1 1 1 180	1 1		0 0	0		0 0	0	0	0 0 34	0	0
[1Y - 2Y [83	0 83	41		0 0	42		0 10	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Netherlands	253 152	88 2	8 223 152		0 0	29		0	0	0 0 5	0	0	
[10Y - more Total		435 1,111	319	435 866		0 0	0		30 5 40	0	0	0 34	0	27
[0-3M[[3M-1Y[[1Y-2Y]		216 657	4 4 5 189 2 538	11		0 204	0		0	0	0	0	0	
1 2Y - 3Y I [3Y - 5Y [Poland	457 461	7 389 1 421 3 260	30 37		204 204 552 20 427 20 424 20 234	0		0 0	0	0	0	0	
[5Y - 10Y [[10Y - more Total	1	336	0	102		0 234 0 0 1,841			0 0	0	0	0	0	
Total [0 - 3M [[3M - 1Y [2,028 61 66	1,801 61 66	187 61 66		0 1,841 0 0 0	0		0 0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [Portugal	10	10	10 7		0 0	0		0 0	0	0	0	0	
[3Y - 5Y] [5Y - 10Y]		32 72 43	2 0 2 13 2 ne	32 72 42		0 0	0		0	0	0	0	0	
[10Y - more Total [0 - 3M[[3M - 1Y]	1	285	20 9 174 7 17	289 17		0 0	0		0 0	0	0	0	0	0
117.271			7 5	.7		0 0	0		0 0	0	0	0	0	
[2Y-3Y[[3Y-5Y] [5Y-10Y]	Romania	14 10 24	14 8 8	14 10 34		0 0	0		0	0	0	0	0	
[10Y - more Total		16	4 60	16 104		0 0	0		0 0	0	0	0	0	1



General governments exposures by country of the counterparty

						DEUT	SCHE BANK AKTIENGESEL	LSCHAFT						
							As of 30/06/2024		_			_	_	
						Dire	ct exposures							
	(mln EUR)			On balance sh	eet				Derivat	ives		Off balar	nce sheet	
												Off-balance sh	neet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	h negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Stovakia	4. 7.	0 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6	0 11 16 3 7 41 75		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [3Y-5Y] [10Y-more Total	Slovenia	10 (11 4.4 1.4 2.21	5 0 0 0 0 0 3 2 7	100 5 0 1 1 0 19 44 7 7 75		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 140	144	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 285	0 0 0 0 0 0 2,300	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	Spain	133 299 144 5 86 22,57 1.111	111 277 7 37 8 0 9 630 1,622	121 277 147 58 867 738 1,110		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	22 22 0 0 1.487 8		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 0 0 0 0 0 0 0 0 0 0 0
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Sweden		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 5 0	0 0 0 0 28 0	0 0 0 0 0		0 0 0 0 0 0 0
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	United Kingdom	3,32 15: 72: 1: 65/ 2,41 2,88 10,16:	583 7 0 5 55 1,622	219 151 634 17 650 855 2.205 4,732		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	3,077 0 0 0 0 0 0 3,077		11 209 0 0 30 0 30 0 114 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 3 0 0 0 0	0 119 45 67 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
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Iceland		0 0 0 0 0 3 1	0 0 0 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 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	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 - 3M [Norway		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		



General governments exposures by country of the counterparty

			DEUTSCHE BANK AKTIENGESELLSCHAFT												
							As of 30/06/2024								
						Dire	ct exposures								
	(mln EUR)			On balance sh	eet				Deriva	tives		Off balar	nce sheet		
													heet exposures		
												Off-balance si	neet exposures		
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives wit	h negative fair value				
									<u> </u>			-		Risk weighted exposure amount	
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net											amount	
		IIIIdiiCidi d55Et5	of short positions)									Nominal	Provisions		
				of which: Financial assets held	of which: Financial assets designated at fair value through	of which: Financial assets at fair value through other	of which: Financial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount				
				for trading	profit or loss	comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount				
[0-3M[3M-1Y		12	1 70	70		0 0	50		9 4	0	0	0			
		5	6 37 1 37 4 260	46 51 157		0 0 0 147	0		23	0	0	0			
[2Y-3Y] [3Y-5Y] [5Y-10Y]	Australia	19 46	9 82 9 195	178		0 147 0 21 0 114	0		1	0	0	0			
[10Y - more Total	4	12	3 0	345 108 955		0 14	0		0 0	0	0	0		18	
[0-3M[[3M-1Y[16	0 2 162	0 162		0 0	0	0	0 0	0	0	0			
[1Y-2Y] [2Y-3Y]	Canada	2 4	9 29 4 44	29 0		0 0 43	0		0 0	0	0	61 0			
[3Y - 5Y [15Y - 10Y I [10Y - more		21	10 180	4 68 100		0 0 142	0		0 0	0	0	0			
Total To - 3MF	1	54	9 515	363		0 185	0		0	0	0	61		55	
[3M-1Y] [1Y-2Y]			0 0	0		0 0	0		0	0	0	0			
[2Y - 3Y [[3Y - 5Y [Hong Kong		1 1	0		0 1	0		0	0	0	0			
[5Y - 10Y [[10Y - more Total			4 1 3 2	3		0 0	0		0	0	0	0			
[0-3M[[3M-1Y[74	6 37 5 0	0 25		0 37	708		0 116	0	0	0			
[1Y-2Y] [2Y-3Y]	Japan	2 3	2 4 0	22 34		0 0	0		0	0	0	0			
13Y - 5Y I	Japan	18 34 159	2 4 0	168 178 1,556		0 14 0 165	0		0 23	0	0	0			
[10Y - more Total [0 - 3M [2,90	8 794	1.982		0 0 217	708 7,297		29 168	0	0	0		55	
[0-3M] [3M-1Y] [1Y-2Y]		9,02 1,57 4,18	2 2,782 2 778 6 3,877	426 1,155 2,652		93 0 181 0 1,132	180		0 0	0	0 24	0			
[2Y - 3Y [13Y - 5Y [u.s.	4,18 2,14 5,76	2 4,268	1,263 3,606		0 513 0 1,429	364 727		23 3 24	6	83	7 0			
[5Y - 10Y [[10Y - more Total		15,43 7,17 45,30	4 13.838	5,656 6,516		5,956 616 9,921	3.818		30	0	0	0			
[0 - 3M[45,30 2,35 2,12	0 2.333	21,275 94 2,125		9,921	12,757	6-	7,180	7	3,681	7 44		247	
[3M - 1Y [2,12 2,35 46	6 2,356	2,356		0 0	0		0	0	0	16 0			
[3Y - 5Y [[5Y - 10Y [China	68 24	0 679	481 245		0 199	0		0	0	0	0			
[10Y - more Total		8,23	8	8		0 0 199	16	121		0	3,681			366	
[0-3M[[3M-1Y[3 9	3		0 0	0	2:	5,433 4,894	49 7	4,737 1,660	0			
[1Y-2Y] [2Y-3Y]	Switzerland	9 20	4 92 1 201 2 29	94 201 103		0 0	0		243	0	55	0			
[3Y - 5Y [[5Y - 10Y [10	29 4 84 7	114		0 0	0		0	0	0	0			
f10Y - more Total [0 - 3M [1	63 70	2 659	296		0 0 304	10	3	7 10,571	56 0	77	0		2	
[3M - 1Y] [1Y - 2Y]		73 51	6 713 7 517 8 1,373	551 461 1,219		0 185 0 56	0		0 0	4 0	120	0			
[2Y - 3Y [[3Y - 5Y [Other advanced economies non EE	51 1,37 72 32	6 702	1,219 572 255		0 56 0 159 0 154 0 70	0	10	47	0	0 0	0			
[5Y - 10Y [[10Y - more	4	2,41 6,79				0 70 0 0 928	6	1	0 0	19 0 23	0	0		72	
10181															



General governments exposures by country of the counterparty

			DEUTSCHE BANK AKTIENGESELLSCHAFT											
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance she	et				Derivat	tives		Off balan	ce sheet	
												Off-balance she	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives wit	h negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held	of which: Financial assets designated at fair value through	of which: Financial assets at fair value through other	of which: Financial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
				for trading	profit or loss	comprehensive income	amortised cost			, 0				
[0 - 3M [[3M - 1Y [[1Y - 2Y [497 497	4 3 0 7 489	0 0 34		0 4 0 3 0 0	0 5 462	5 0	0	132 141 52	2,100 4,200 720		0	
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Other Central and eastern Europe countries non EEA	2 14 28 24	0 1 1 1 20	2 14 15 15		0 0 0	0 0 12 9	0 0 23 2 3	0 373 420 0	0	0 0 0 89	0 0 16 206	0	
Total [0-3M[[3M-1Y[575	5 524	79 3		0 7	488	1 (1	793	324	7,109	223 0	0	282
[1Y-2Y] [2Y-3Y]	Middle East	3	3 3	3 4		0 0	0		0	0	0	0	0	
[3Y - 5Y [15Y - 10Y [110Y - more		186 261 11	185 1 256 1 7	12 7 11		0 0 0	174 254 0	4	0	0	0	0	0	
Total [0-3M] [3M-1Y]		472 2,472 858		42 2,472 706		0 0 0 0 33	429 0 119	9	0 0	0	0 0 4	0	0	2
[1Y - 2Y [[2Y - 3Y [Latin America and the Caribbean	33	5 82 3 33 9 362	72 33 88		0 0	14	1	23	0	5	2 0	0	
[3Y - 5Y [[5Y - 10Y [[10Y - more		767 92	7 733	665 92		0 0	102	2	0	0	0	0	0	
Total [0 - 3M [4,676 255	4,605 5 211 3 346	4,128 98 115		0 33	515 77 244	7	0 0	0	9	0 22	3	95
[3M-1Y] [1Y-2Y] [2Y-3Y]	Africa	128	3 123 7 36	0		0 0	125 21	5	0 340	1	35 0	0	0	
13Y - 5Y I 15Y - 10Y I [10Y - more	Allka	304 1,986 576	282 3 1,740 3 544	0 89		0 0 26	274 1,871 524	1	0	0	0	33 138 640	0	
[107 - more Total [0 - 3M [1	3,684 684				0 105 0 272	3,137		340	1	35 0	844 54	4	513
[3M - 1Y [[1Y - 2Y [662 664	423	393 186		0 239 0 282	30 195	5	0 19	4	37	92 2	0	
[2Y - 3Y [[3Y - 5Y [Others	894 2,060		430 1,483 3,595		0 204 0 553	259 23	3 11	118	9	486 93	0 4	0	
[5Y - 10Y [[10Y - more Total	4	3,690 6,913 15,566	6,509	6,433		0 66 0 7 0 1,623	28 473 1,128	3 3 15	. 77 19 291	7 0 24	79 2 704	68 220	0	969
.our	1	10,000	15,505	11,007		- 1,010	1,110		151		1 704	110		505

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 zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

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

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

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.

List America: Agentina, Belias, Boliva, Estat, Chile, Colombia, Costa Rica, Deminica, Costa Rica, Deminica, Perus And Barbudo, Anaba, Bahamas, Barbados, Cayman Islands, Caba, French Guisna, Guadeloope, Montinique, Puerto Rica, Saint Barbdéemy, Turls And Circos Islands, Vilgo Islands (Bittas), Vilgo Islands (Bittas),

Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

(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.

(?) 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 e94.

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



Performing and non-performing exposures DEUTSCHE BANK AKTIENGESELLSCHAFT

										THE TO EDECEDOR DE T								
					As of 30/09/2023									As of 31/12/2023				
		Gross	a carrying amount/ Nominal ar	nount		Accumulated impairs credit risk and provis	ment, accumulated negative cha	anges in fair value due to			Gree	s carrying amount/Nominal ar	mount		Accumulated impairm credit risk and provision	ent, accumulated negative chang	ges in fair value due to	
		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-perform	ning exposures ³	Collaterals and financial guarantees received on non- performing exposures		Of which performing but passible >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-performin	ng exposures ³	Collaterals and financial guarantees received on non- performing exposures
(min EUR)		, , , , , ,		Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ⁵					Of which: defaulted	Of which Stage 3 ⁵			Of which Stage 3 ⁸	
Cash balances at central banks and other demand deposits	173,544	541	140	140	140		5 0			182,636	582	40	40	40	12	0		
Debt securities (including at amortised cost and fair value)	52,571	0	163	163	125	2	3 59	46	7	54,620		105	105	68	30	21		3 7
Central banks	1,997	0	0	0	0		0		0	1,986		0	0		0	0		3 0
General governments	38,902	0	0	0	0	1	2 0		0	40,430		0	0		13	0	6	, ,
Credit institutions	1,797	0	0	0	0	1	0		0	2,200		0	0		0	0		
Other financial corporations	6,510	0	43	43	30		5 13		0	6,495		40	40	25	4	13		9 0
Non-financial corporations	3,365	0	120	120	95		46	46	7	3,510		66	66	42	13	8	8	1 7
Loans and advances (including at amortised cost and fair value)	704,003	1,778	12,941	12,875	11,949	1,23	4,015	3,908	5,465	669,533	1,360	13,960	13,700	12,882	1,189	4,067	3,938	8 6,376
Central banks	6,428	0	0	0	0		0		0	6,070		0	0		0	0		, 0
General governments	24,516	0	759	759	759	1	7 19	15	682	19,283		709	709	709	9	28	28	661
Credit institutions	57,133	0	25	25	18	4	5 0		0	42,838		15	15	10	43	0		9 0
Other financial corporations	196,670	103	1,218	1,218	1,013	6	186	157	340	187,849	176	1,167	1,167	976	67	207	170	380
Non-financial corporations	208,621	928	6,833	6,791	6,118	44	2,202	2,125	2,635	202,747	457	7,902	7,714	7,095	445	2,071	1,983	3,577
of which: small and medium-sized enterprises	44,664	409	1,846	1,843	1,802	10	907	605	863	44,588	158	2,775	2,773	2,736	121	642	640	0 1,496
of which: Loans collateralised by commercial immovable property	53,703	836	1,961	1,925	1,733	6	278	247	1,241	51,933	250	3,260	3,124	2,887	74	383	342	3 1,558
Households	210,635	746	4,107	4,083	4,040	67	1,607	1,603	1,807	210,746	723	4,168	4,095	4,092	625	1,761	1,757	7 1,757
of which: Loans collateralised by residential immovable property	163,664	527	1,519	1,476	1,457	28	5 304	300	1,178	162,551	500	1,521	1,451	1,451	294	328	325	5 1,135
of which: Credit for consumption	29,411	210	1,744	1,742	1,742	37.	1,194	1,194	28	29,367	218	1,728	1,725	1,725	317	1,295	1,295	31
DEBT INSTRUMENTS other than HFT	930,118	2,320	13,244	13,178	12,214	1,26	4,074	3,954	5,472	906,785	1,940	14,105	13,845	12,990	1,231	4,088	3,946	6 6,383
OFF-BALANCE SHEET EXPOSURES	315,714		2,696	2,666	2,660	21	184	183	157	316,449		2,457	2,451	2,443	214	188	187	198

^(*) For the definition of non-performing exposures please refer to Article 47ar31 of Regulation (EU) No 575/2013 (CRR)

Institutions apport has true cumulative amount or deposited credit takes since in interval complete for the institution and the complete for the cumulative amount of deposited credit related in interval complete for the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of the cumulative amount

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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 perior



Performing and non-performing exposures DEUTSCHE BANK AKTIENGESELLSCHAFT

					As of 31/03/2024									As of 30/06/2024				
		Gross	carrying amount/ Nominal ar	nount		Accumulated impair credit risk and provis	nent, accumulated negative ch	anges in fair value due to			Gros	s carrying amount/ Nominal amo	ount		Accumulated impairs credit risk and provisi	nent, accumulated negative cha	nges in fair value due to	
		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-perfore	ning exposures ³	Collaterals and financial guarantees received on non- performing exposures		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-perform	ng exposures ³	Collaterals and financial guarantees received on non- performing exposures
(min EUR)				Of which: defaulted	Of which Stage 3 ⁵			Of which Stage 3 ⁸					Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ⁵	
Cash balances at central banks and other demand deposits	154,524	549	50	50	50	1	0	0	0	154,08	746	52	52	5	2 5			0
Debt securities (including at amortised cost and fair value)	54,396		73	73	35	1	22	9	0	57,03	0	74	74	3	5 20	21	8	
Central banks	2,682	. 0	0	0	0			0	0	2,64	0	0	0		0 0	0		0
General governments	39,438	0	0	0	0			0	0	41,58	0	0	0		0 9	0		0
Credit institutions	2,400	. 0	0	0	0			0	0	2,60	0	0	0		0 0	0		0
Other financial corporations	6,822	. 0	35	35	21		16	3	0	6,868	0	35	35	2	1 6	16	3	0
Non-financial corporations	3,058	. 0	39	39	15		5	5	0	3,330	0	39	39	1	5 5	5	5	0
Loans and advances(including at amortised cost and fair value)	725,30	1,892	15,183	15,057	14,147	1,15	4,305	4,178	7,250	740,33	1,000	15,308	15,279	14,36	6 1,186	4,308	4,179	7,510
Central banks	5,450	0	0	0	0			0	0	6,10	. 0	0	0		0 1	. 0		0
General governments	27,878	0	663	663	663		40	40	602	28,83	4	716	716	68	7 5	38	38	626
Creditinstitutions	56,845	. 0	15	15	11			0	0	56,72	. 0	14	14	1	1 4	1	1	. 0
Other financial corporations	217,20	37	1,222	1,222	1,007	6	206	173	501	229,40	91	1,009	1,009	78	1 74	208	179	339
Non-financial corporations	208,408	948	8,559	8,469	7,819	46	2,228	2,139	4,004	210,450	259	8,933	8,920	8,31	6 486	2,340	2,246	4,332
of which: small and medium-sized enterprises	44,456	381	3,153	3,106	3,074	13	767	764	1,700	46,34	5 51	3,389	3,379	3,34	7 154	782	779	1,918
of which: Loans collateralised by commercial immovable property	52,360	679	3,670	3,633	3,336	9	470	427	2,363	52,05	30	3,969	3,969	3,69	6 117	547	503	2,668
Households	209,523	907	4,723	4,687	4,646	61	1,831	1,827	2,142	208,829	645	4,636	4,621	4,57	1 616	1,721	1,717	2,213
of which: Loans collateralised by residential immovable property	161,353	677	1,746	1,696	1,675	28	350	347	1,361	160,000	448	1,816	1,785	1,75	5 284	365	363	1,409
of which: Credit for consumption	29,512	206	1,808	1,806	1,806	32	1,375	1,374	35	29,10	187	1,885	1,883	1,88	3 318	1,459	1,456	37
DEBT INSTRUMENTS other than HFT	934,226	2,441	15,306	15,180	14,232	1,18	4,327	4,187	7,250	951,459	1,746	15,435	15,405	14,45	4 1,215	4,329	4,188	7,510
OFF-BALANCE SHEET EXPOSURES	323,100	_	2,144	2,087	2,084	19	159	159	233	328,92		1,982	1,982	1,97	5 208	167	167	289

(Fig. Fig. beatward and a conclusion of pages and a conclusion in page



Forborne exposures

			As of 30/0	09/2023					As of 31/:	12/2023		
	Gross carryin exposures wi measures	g amount of th forbearance		exposures with	Collateral and financi		Gross carryin; exposures wit measures	g amount of th forbearance		exposures with	Collateral and financia on exposures with fo	
		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
(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)	9	9	1	1	0	0	9	9	1	1	0	0
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	9	9	1	1	0		9	9	1	1	0	
Loans and advances (including at amortised cost and fair value)	11,570	4,674	1,229	1,157	7,071	2,231	12,675	4,811	1,250	1,160	7,611	2,340
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	82	0	0	0	79	0	73	0	0	0	70	0
Credit institutions	7	7	0	0	0	0	0	0	0	0	0	0
Other financial corporations	624	400	36	34	337	214	570	362	34	32	290	169
Non-financial corporations	8,026	3,415	926	886	4,763	1,508	9,200	3,587	924	865	5,512	1,736
of which: small and medium-sized enterprises	2,807	858	219	210	2,152		3,690	1,262	245	225	2,766	
Households	2,832	852	266	237	1,892	508	2,832	862	292	263	1,738	435
DEBT INSTRUMENTS other than HFT	11,579	4,683	1,230	1,159	7,071		12,684	4,820	1,251	1,162	7,611	
Loan commitments given	1,659	472	50	45	131	12	1,703	492	48	42	125	7
QUALITY OF FORBEARANCE ²												
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

⁽P) 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) 2021/465-1. TS 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.

(I) 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 (excluding loans and advances leasting as held for sale, cash balances at central banks and other demand deposits) of 5% or



Forborne exposures

DEUTSCHE BANK AKTIENGESELLSCHAFT

i	As of 31/03/2024						As of 30/06/2024					
	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)				•				0				
Cash balances at central banks and other demand deposits	0	0		0	0	0		U	0			Ů
Debt securities (including at amortised cost and fair value)	9	9	1	1	U	0	150	9	1	1	140	0
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		141	0	0	0	140	
Non-financial corporations	9	9	1	1	0		9	9	1	1	0	
Loans and advances (including at amortised cost and fair value)	14,334	5,044	1,323	1,213	9,124	2,420	14,591	5,055	1,368	1,251	9,573	2,573
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	69	1	0	0	66	0	9	1	0	0	8	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	830	451	35	30	397	260	591	399	30	30	426	250
Non-financial corporations	10,620	3,767	1,022	952	6,976	1,735	11,159	3,842	1,060	981	7,414	1,827
of which: small and medium-sized enterprises	4,360	1,398	312	287	3,336		4,459	1,313	328	296	3,480	
Households	2,816	825	265	232	1,686	425	2,832	813	277	240	1,725	496
DEBT INSTRUMENTS other than HFT	14,343	5,053	1,324	1,214	9,124		14,740	5,064	1,369	1,252	9,713	
Loan commitments given	1,853	429	48	41	212	14	2,154	403	55	45	339	36
QUALITY OF FORBEARANCE ²												
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 F18.00 /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) 2021/465-11 Son Supervisory reporting. However, for the off-balance sheet instruments, the same item ("Accumulated impairment, accumulated impairment, accumulated impairments 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 (excluding ioans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or



2024 EU-wide Transparency Exercise Breakdown of loans and advances to non-financial corporations other than held for trading DEUTSCHE BANK AKTIENGESELLSCHAFT

(min EUR) 782 874 3,329 4,402 4,374 50 38 37 4,677 25 4,402 4,374 28 4,465