



2024 EU-wide Transparency Exercise

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

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

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Key Metrics

DEUTSCHE BANK AKTIENGESELLSCHAFT

(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
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

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Leverage ratio

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(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
A.1	Tier 1 capital - transitional definition	57,729	56,395	56,050	57,992	C 47.00 (r0320,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
A.2	Tier 1 capital - fully phased-in definition	57,727	56,395	56,050	57,992	C 47.00 (r0310,c0010)	
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)	
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]	

		(in EUR, %)						
		As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION	
OWN FUNDS Transitional period	A	OWN FUNDS	66,764	65,005	64,545	66,441	C01.00 (0001,0001)	Articles 41 (1) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	49,401	48,066	47,872	48,113	C01.00 (0002,0002)	Article 36 of CRR
	A.1.1	Capital Instruments eligible as CET1 Capital (including share premium and net own capital instruments)	44,944	44,908	44,269	43,972	C01.00 (0005,0005)	Articles 36(1) (a) and (b), 37 to 39, 36(1) (c) and (d) of CRR
	A.1.2	Retained earnings	19,303	20,003	20,709	20,483	C01.00 (0010,0010)	Articles 36(1) (c), 36(1) (d) and (e) of CRR
	A.1.3	Accumulated other comprehensive income	-1,597	-1,760	-1,823	-1,664	C01.00 (0038,0038)	Articles 41(10), 36(1) (e) and 38 (1) (a) of CRR
	A.1.4	Other Reserves	-179	0	500	66	C01.00 (0039,0039)	Articles 41(17) and 36(1) (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C01.00 (0039,0039)	Articles 41(17), 36(1) (f) and 38 (1) (a) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	998	973	986	993	C01.00 (0039,0039)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-995	-1,853	-1,600	-1,436	C01.00 (0039,0039)	Articles 32 to 35 and 38 (1) (a) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-5,368	-5,014	-5,104	-5,141	C01.00 (0039,0039) - C 01.00 (0040,0040)	Articles 41(13), 36(1) (g) and 37 of CRR, Article 41(15), 36(1) (h) and 37 (a) of CRR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences (net of associated DTLs)	-2,873	-4,207	-4,014	-3,815	C01.00 (0070,0070)	Articles 36(1) (c) and 38 of CRR
	A.1.10	(-) RRS shortfall of credit risk adjustments to expected losses	-1,996	-2,386	-2,810	-2,588	C01.00 (0038,0038)	Articles 36(1) (e), 40 and 130 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-1,408	-920	-1,007	-956	C01.00 (0039,0039)	Articles 41(10), 36(1) (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C01.00 (0040,0040)	Articles 41(12), 36(1) (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C01.00 (0046,0046)	Articles 36(1) (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C01.00 (0040,0040) - C 01.00 (0045,0045) + C 01.00 (0047,0047) - C 01.00 (0047,0047)	Articles 42(6), 36(1) (i) and 80 to 84 of CRR, Article 36(1) (i), 34(1) (a) to (c), 24(1) (a) to (c) and 25 of CRR, Article 36(1) (i), 34(1) (a) to (c), 24(1) (a) to (c) and 25 of CRR and Article 36(1) (i) and 34(1) (a) to (c) of CRR
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C01.00 (0045,0045)	Articles 36(1) (i), 34(1) (a) to (c), 24(1) (a) to (c) and 25 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C01.00 (0048,0048)	Articles 42(7), 36(1) (j), 43 to 46, 49 (2) and (3), and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C01.00 (0039,0039)	Articles 36(1) (c) and 38 of CRR, Article 40(1) (a) and 40(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C01.00 (0050,0050)	Articles 42(7), 36(1) (j), 45, 46, 47, 49(1) (b), 49(1) (c), and 79 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	0	0	C01.00 (0051,0051)	Articles 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	-244	-254	-249	-250	C01.00 (0051,0051)	Articles 36(1) (k) and Article 67 of CRR
	A.1.18B	(-) Minimum value commitment shortfalls	-1	-1	-1	-1	C01.00 (0051,0051)	Articles 36(1) (k) and Article 130(2) of CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C01.00 (0051,0051)	Articles 36(1) (k) of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CSR	-28	-48	-48	-63	C01.00 (0054,0054)	Article 3 of CRR
	A.1.20	CET1 Capital elements or deductions - other	-1,356	-1,356	-1,356	-1,356	C01.00 (0059,0059)	-
	A.1.21	Transitional adjustments	2	0	0	0	NAI (1.1.6 + 1.1.9 + 1.1.10)	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 capital instruments (+/-)	0	0	0	0	C01.00 (0028,0028)	Articles 48(1) to (5), and 48A to 48F of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C01.00 (0046,0046)	Articles 47A and 48D of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	2	0	0	0	C01.00 (0028,0028)	Articles 48D to 47F, 47A and 48D of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	8,328	8,328	8,378	8,678	C01.00 (0026,0026)	Article 41 of CRR
	A.2.1	Additional Tier 1 Capital Instruments	8,328	8,328	8,378	8,678	C01.00 (0046,0046) - C 01.00 (0047,0047)	-
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C01.00 (0076,0076)	-
A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C01.00 (0068,0068) - C 01.00 (0070,0070) + C 01.00 (0073,0073) - C 01.00 (0074,0074) + C 01.00 (0074,0074) - C 01.00 (0076,0076)	-	
A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C01.00 (0068,0068) - C 01.00 (0068,0068) + C 01.00 (0076,0076)	-	
A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	57,729	56,395	56,050	57,392	C01.00 (0001,0001)	Articles 29 of CRR	
A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	9,895	8,610	8,594	8,449	C01.00 (0076,0076)	Articles 71 of CRR	
A.4.1	Tier 2 Capital Instruments	9,007	8,583	8,568	8,423	C01.00 (0076,0076) - C 01.00 (0080,0080)	-	
A.4.2	Other Tier 2 Capital components and deductions	0	0	0	0	C01.00 (0050,0050) - C 01.00 (0050,0050) + C 01.00 (0080,0080) - C 01.00 (0080,0080) + C 01.00 (0076,0076) - C 01.00 (0077,0077) + C 01.00 (0077,0077) - C 01.00 (0076,0076)	-	
A.4.3	Tier 2 transitional adjustments	28	27	27	26	C01.00 (0080,0080) - C 01.00 (0080,0080) + C 01.00 (0080,0080)	-	
OWN FUNDS REQUIREMENTS	B	TOTAL RISK EXPOSURE AMOUNT	354,311	349,742	354,830	356,427	C01.00 (0001,0001)	Articles 92(3), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	0	0	0	0	C01.01 (0001,0001)	-
CAPITAL RATIOS (%) Transitional period	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	13.94%	13.74%	13.44%	13.50%	CA1 (1)	-
	C.2	TIER 1 CAPITAL RATIO (transitional period)	16.29%	16.32%	15.80%	16.27%	CA1 (2)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	18.44%	18.59%	18.22%	18.64%	CA1 (3)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	49,388	48,066	47,872	48,113	A.1.A.12.A.1.13.A.1.14.A.1.15.A.1.16.A.1.17.A.1.18.A.1.18A.A.1.18B.A.1.18C.A.1.19.A.1.20.A.1.21.A.1.21.1.A.1.21.2.A.1.21.3	-
CET1 RATIO (%) Fully loaded ¹²	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	13.94%	13.74%	13.44%	13.50%	CR 1 (5 & 1)	-
Memo Items	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	2	0	0	0	C01.01 (0046,0046)	-
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C01.01 (0046,0046)	-
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C01.01 (0046,0046)	-
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C01.01 (0046,0046)	-

¹² The fully loaded CET1 ratio is an internal calculation based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulator point of view at the reporting date are not taken into account in this calculation. Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" - please note that this might lead to differences to fully loaded CET1 Capital ratios published by the participating banks e.g. in their Pillar 3 disclosures

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Overview of Risk exposure amounts

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(min EUR, %)	RWAs				COREP CODE
	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	
Credit risk (excluding CCR and Securitisations) ¹	227,711	229,076	234,567	236,686	C 02.00 (r0040, c0010) - (C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0470, c0010) + C 02.00 (r0490, c0010)
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 (r0250, c0010) - (C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002))
Of which the advanced IRB (AIRB) approach	187,873	189,721	193,878	195,043	C 02.00 (r0310, c0010) - (C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001))
Of which equity IRB	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 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0490, c0010)
Credit valuation adjustment - CVA	6,262	5,276	5,278	3,883	C 02.00 (r0640, c0010)
Settlement risk	198	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, c0011)*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 (r0680, c0010)
Operational risk	58,759	57,153	57,049	58,831	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	0	0	0	0	C 02.00 (r0610, c0010)
Of which advanced measurement approach	58,759	57,153	57,049	58,831	C 02.00 (r0620, c0010)
Other risk exposure amounts	122	120	122	122	C 02.00 (r0630, c0010) + C 02.00 (r0690, 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.

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P&L

DEUTSCHE BANK AKTIENGESELLSCHAFT

(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 subsidiaries, 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 subsidiaries, 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."

2024 EU-wide Transparency Exercise
Total Assets: fair value and impairment distribution
DEUTSCHE BANK AKTIENGESELLSCHAFT

(mm EUR)		As of 30/09/2023				As of 31/12/2023				As of 31/03/2024				As of 30/06/2024				References
ASSETS:	Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy				
		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		
Cash, cash balances at central banks and other demand deposits	175,604				184,438				156,224				155,797				IAS 1.54 (f)	
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	50,567	302,490	16,463	IFRS 7.8(a)(i); IFRS 9. Appendix A	
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)(iii); 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(b); IFRS 9.4.1.2A	
Financial assets at amortized cost	632,969				598,938				640,073				650,054				IFRS 7.8(c); 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 1.8(a), 10.6	

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

(mm EUR)		As of 30/09/2023						As of 31/12/2023						As of 31/03/2024						As of 30/06/2024						References
Breakdown of financial assets by instrument and by counterparty sector ¹⁾		Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			
		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	
Financial assets at fair value through other comprehensive income	Debt securities	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)
	Loans and advances	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 1.31, 44(b)
Financial assets at amortized cost	Debt securities	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)
	Loans and advances	549,577	53,553	11,869	-498	-736	-8,879	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 1.31, 44(b)

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

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

2024 EU-wide Transparency Exercise

Breakdown of liabilities

DEUTSCHE BANK AKTIENGESELLSCHAFT

(min EUR)

LIABILITIES:	Carrying amount				References
	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	
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(l)
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

2024 EU-wide Transparency Exercise

Breakdown of liabilities

DEUTSCHE BANK AKTIENGESELLSCHAFT

(mln EUR)

Breakdown of financial liabilities by instrument and by counterparty sector		Carrying amount				References
		As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	
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
	Debt securities	45,770	42,166	41,677	46,642	Annex V.Part 1.31
Deposits	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)
	of which: Current accounts / overnight deposits	20,332	27,055	32,515	38,629	ECB/2013/33 Annex 2.Part 2.9.1
	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: Subordinated 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	

2024 EU-wide Transparency Exercise

Market Risk

DEUTSCHE BANK AKTIENGESELLSCHAFT

	SA		IM										IM										
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum Item)		STRESSED VaR (Memorandum Item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum Item)		STRESSED VaR (Memorandum Item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	
			MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE		MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE		
(min EUR)																							
	As of 30/09/2023	As of 31/12/2023	As of 30/09/2023										As of 31/12/2023										
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	0	0	43	24	42	15							61	24	44	12							
Of which: General risk	0	0	40	24	39	13							55	21	32	7							
Of which: Specific risk	0	0	14	3	14	6							25	11	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	597	172	570	553	0	0	0	0	18,691
	As of 31/03/2024	As of 30/06/2024	As of 31/03/2024										As of 30/06/2024										
Traded Debt Instruments	2,432	2,084	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	2,084	113	32	215	59							105	27	161	42							
Equities	0	0	56	18	41	22							59	20	31	7							
Of which: General risk	0	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	16,062	301	64	563	123	577	509	0	0	0	0	18,272

Market risk template does not include CUI positions under the particular approach for position risk in CUIs (Articles 348(1), 350(3) (c) and 364(2) (a) CRD), which instead are included in the RWA OI1 template.



Standardised Approach								
As of 30/09/2023				As of 31/12/2023				
	Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
Central governments or central banks	26,641	26,640	0		11,607	11,645	11	
Regional governments or local authorities	7,027	7,027	11		6,062	5,624	21	
Public sector entities	802	824	7		712	703	36	
Multi-tier Development Banks	826	826	0		652	626	0	
International Organisations	1,030	1,030	0		69	69	0	
Institutions	9,266	9,266	332		9,077	9,038	176	
Corporates	35,943	11,961	10,917		16,929	13,084	11,426	
of which: SME	1,007	667	524		1,079	739	579	
Retail	1,055	1,723	1,221		1,321	1,321	1,087	
Secured by real estate on immovable property	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Resumes in default	3,834	3,672	1,341		3,642	3,662	1,360	
of which: SME	131	131	42		99	99	39	
of which: SME	1,720	1,252	1,720	171	1,277	1,144	1,232	113
Assets associated with particular high risk	236	113	172		246	200	300	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	919	3,050	4,398		1,160	3,509	4,388	
Equity	66	66	66		62	62	62	
Other exposures	275	275	27		31	31	31	
Standardised total ²	119,226	118,137	20,812	307	129,148	124,145	20,923	271

¹ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
² Standardised Total does not include the securitisation portfolio until the results prior to the 2023 exercise.
³ Only the most relevant categories are disclosed. These have been split out under the following table. Coverage of counterparty covering up to 5% of total originators or Top 10 countries ranked by original exposure, calculated as of last quarter.
⁴ Starting from the 2023 exercise, value adjustments and provisions for the consolidated bank include general credit risk adjustments, for the consistency with the data per country of country.

Standardised Approach								
As of 30/09/2023				As of 31/12/2023				
	Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
Central governments or central banks	73,103	73,103	0		62,662	62,671	0	
Regional governments or local authorities	7,027	7,027	11		6,062	5,624	21	
Public sector entities	797	824	7		638	628	1	
Multi-tier Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	637	587	81		394	289	9	
Corporates	6,269	3,309	3,764		3,124	2,247	6,206	
of which: SME	132	64	52		81	44	37	
Retail	203	178	123		114	43	21	
Secured by mortgages on immovable property	2	0	0		2	0	0	
of which: SME	151	148	47		152	145	56	
Resumes in default	40	41	13		0	0	0	
of which: SME	70	21	20	52	24	21	20	1
Assets associated with particular high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	8,274	2,385	1,577		7,967	2,238	1,294	
Equity	66	66	66		66	66	66	
Other exposures	0	0	0		0	0	0	
Standardised total ²	91	91	91	74	91	91	91	21

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

Standardised Approach								
As of 30/09/2023				As of 31/12/2023				
	Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
Central governments or central banks	20	20	0		10	10	0	
Regional governments or local authorities	26	26	0		0	0	0	
Public sector entities	2	2	0		10	9	2	
Multi-tier Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	1,023	2,888	70		4,038	2,888	85	
Corporates	1,043	1,045	1,044		1,044	1,187	1,138	
of which: SME	28	29	22		86	67	59	
Retail	0	0	0		0	0	0	
Secured by real estate on immovable property	0	0	0		0	0	0	
of which: SME	26	26	26		26	26	26	
Assets associated with particular high risk	0	0	0		0	0	0	
of which: SME	223	218	292	7	100	96	146	0
Resumes in default	0	0	0		0	0	0	
Assets associated with particular high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	120	120	1,493		1,242	305	1,565	
Equity	66	66	66		66	66	66	
Other exposures	220	220	43		43	43	43	
Standardised total ²	1	1	1	1	1	1	1	1

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

Standardised Approach								
As of 30/09/2023				As of 31/12/2023				
	Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
Central governments or central banks	7,760	7,761	0		6,545	6,150	0	
Regional governments or local authorities	0	0	0		0	0	0	
Public sector entities	0	0	0		0	0	0	
Multi-tier Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	0	0	0		0	0	0	
Corporates	883	429	425		891	598	572	
of which: SME	245	89	68		229	127	107	
Retail	1,722	542	336		1,729	571	354	
of which: SME	0	0	0		0	0	0	
Secured by mortgages on immovable property	656	611	216		630	589	208	
of which: SME	0	0	0		0	0	0	
Resumes in default	138	128	128	63	181	106	120	63
of which: SME	58	28	43		76	48	60	
Assets associated with particular high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	18	18	18		18	18	18	
Equity	0	0	0		0	0	0	
Other exposures	0	0	0		0	0	0	
Standardised total ²	111	111	111	111	111	111	111	111

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

Standardised Approach								
As of 30/09/2023				As of 31/12/2023				
	Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
Central governments or central banks	0	0	0		0	0	0	
Regional governments or local authorities	0	0	0		0	0	0	
Public sector entities	0	0	0		0	0	0	
Multi-tier Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	3,094	3,094	62		2,070	2,070	41	
Corporates	406	286	278		304	281	281	
of which: SME	14	8	7		14	8	8	
Retail	7	2	2		2	2	2	
Secured by mortgages on immovable property	0	0	0		0	0	0	
of which: SME	158	148	148		158	148	148	
Resumes in default	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Assets associated with particular high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	43	43	520		38	38	383	
Equity	0	0	0		0	0	0	
Other exposures	0	0	0		0	0	0	
Standardised total ²	3	3	3	3	3	3	3	3

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

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(<i>in EUR, %</i>)								
SPAIN	Central governments or central banks	3,683	3,683	0	3,148	3,153	1	1
	Regional governments or local authorities	0	0	0	0	0	0	0
	Public sector entities	0	0	0	1	1	0	0
	Multinational Development Banks	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0
	Institutions	12	12	0	7	15	1	1
	Corporates	288	282	88	288	266	46	43
	<i>of which: SME</i>	28	26	18	22	21	17	17
	Retail	58	49	33	58	49	33	31
	<i>of which: SME</i>	3	2	1	1	1	1	1
	Secured by mortgages on immovable security	64	64	27	63	63	27	27
	<i>of which: SME</i>	1	1	0	1	1	0	0
	Exposures in default	245	243	248	134	133	139	139
	Items associated with particularly high risk	0	0	0	0	0	0	0
	Crowded bonds	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	
Collective investments under Article 17(2)	78	56	13	122	56	17	17	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
Standardised Total⁴	4,219	4,181	329	3,761	3,770	303	304	

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

² Total value adjustments and provisions per country of country/quarterly includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(<i>in EUR, %</i>)								
LUXEMBOURG	Central governments or central banks	3,540	3,540	0	6,112	6,112	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0
	Multinational Development Banks	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0
	Institutions	32	32	0	30	30	0	0
	Corporates	1,438	425	441	886	268	277	277
	<i>of which: SME</i>	22	22	11	22	22	11	11
	Retail	271	134	106	270	131	96	96
	<i>of which: SME</i>	1	1	0	1	1	0	0
	Secured by mortgages on immovable security	1,452	1,388	491	1,338	1,432	508	508
	<i>of which: SME</i>	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0
	Crowded bonds	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	
Collective investments under Article 17(2)	0	0	17	1,530	132	160	160	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
Standardised Total⁴	4,970	5,421	664	8,038	8,004	775	775	

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

² Total value adjustments and provisions per country of country/quarterly includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(<i>in EUR, %</i>)								
SWITZERLAND	Central governments or central banks	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0
	Multinational Development Banks	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0
	Corporates	50	31	33	49	27	27	27
	<i>of which: SME</i>	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0
	<i>of which: SME</i>	0	0	0	0	0	0	0
	Secured by mortgages on immovable security	0	0	0	0	0	0	0
	<i>of which: SME</i>	0	0	0	0	0	0	0
	Exposures in default	39	39	39	31	31	47	47
	Items associated with particularly high risk	0	0	0	0	0	0	0
	Crowded bonds	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	
Collective investments under Article 17(2)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
Standardised Total⁴	49	40	72	49	27	74	74	

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

² Total value adjustments and provisions per country of country/quarterly includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(<i>in EUR, %</i>)								
NETHERLANDS	Central governments or central banks	204	207	0	99	102	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0
	Multinational Development Banks	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0
	Institutions	1,146	362	344	1,116	326	314	314
	Corporates	153	84	102	138	72	56	56
	<i>of which: SME</i>	2	1	1	1	1	1	1
	Retail	0	0	0	0	0	0	0
	<i>of which: SME</i>	0	0	0	0	0	0	0
	Secured by mortgages on immovable security	63	63	24	60	60	24	24
	<i>of which: SME</i>	27	27	10	25	25	10	10
	Exposures in default	129	73	46	114	124	116	116
	Items associated with particularly high risk	0	0	0	0	0	0	0
	Crowded bonds	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	
Collective investments under Article 17(2)	24	10	6	40	30	21	21	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
Standardised Total⁴	1,376	1,055	512	1,376	1,024	581	581	

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

² Total value adjustments and provisions per country of country/quarterly includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(<i>in EUR, %</i>)								
FRANCE	Central governments or central banks	2,427	2,428	0	2,572	2,574	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0
	Public sector entities	1	0	0	1	0	0	0
	Multinational Development Banks	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0
	Institutions	1,894	1,914	38	1,906	1,906	38	38
	Corporates	39	13	13	47	12	12	12
	<i>of which: SME</i>	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0
	<i>of which: SME</i>	0	0	0	0	0	0	0
	Secured by mortgages on immovable security	0	0	0	0	0	0	0
	<i>of which: SME</i>	0	0	0	0	0	0	0
	Exposures in default	0	0	0	1	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0
	Crowded bonds	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	
Collective investments under Article 17(2)	124	102	0	148	102	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
Standardised Total⁴	4,351	4,445	54	4,628	4,588	50	50	

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

² Total value adjustments and provisions per country of country/quarterly includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(<i>in EUR, %</i>)								
INDIA	Central governments or central banks	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0
	Multinational Development Banks	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0
	Institutions	18	25	25	1	30	30	30
	Corporates	828	488	488	1,116	596	596	596
	<i>of which: SME</i>	17	16	16	15	16	16	16
	Retail	0	0	0	0	0	0	0
	<i>of which: SME</i>	0	0	0	0	0	0	0
	Secured by mortgages on immovable security	1,330	1,330	500	1,246	1,246	477	477
	<i>of which: SME</i>	0	0	0	0	0	0	0
	Exposures in default	347	287	294	47	288	294	294
	Items associated with particularly high risk	0	0	0	0	0	0	0
	Crowded bonds	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	
Collective investments under Article 17(2)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
Standardised Total⁴	1,425	1,720	1,317	1,211	1,574	1,101	1,101	

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

² Total value adjustments and provisions per country of country/quarterly includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 31/03/2024				As of 30/06/2024			
	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
(IN EUR, %)								
Consolidated data								
Central governments or central banks	86,218	86,224	2		91,462	91,383	4	
Regional governments or local authorities	4,504	4,420	1		4,750	4,300	1	
Public sector entities	1,301	1,301	70		1,869	1,812	28	
Multilateral Development Banks	863	863	0		872	872	0	
International Organisations	0	0	0		0	0	0	
Institutions	13,943	13,976	278		13,209	13,448	286	
Corporates	18,756	18,903	11,827		19,984	19,308	11,300	
of which: SME	2,339	1,887	1,361		921	1,663	266	
Retail	2,063	1,546	1,080		529	1,152	58	
Secured by mortgages on immovable property	3,848	3,848	1,347		384	393	58	
of which: SME	92	92	39		89	89	24	
Exposures in default	1,232	858	1,232	90	1,232	954	1,232	102
Items associated with particularly high risk	207	124	185		64	46	68	
of which: SME	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	11,226	13,386	4,060		10,229	13,172	4,719	
Collective investments undertakings (CIU)	92	92	92		92	92	92	
Equity	0	0	0		0	0	0	
Other securities	0	0	0		0	0	0	
Standardised Total⁽⁴⁾	144,792	124,045	23,310	196	144,007	122,947	23,942	394

(1) Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 (2) Exposure Value does not include the securitisation position write in the results prior to the 2024 exercise.

(3) On the most recent quarter as disclosed, these have been calculated per the following rule: Countries of counterpart covering up to 95% of total original exposure or Top 10 countries ranked by original exposure, calculated as of last quarter.

	Standardised Approach							
	As of 31/03/2024				As of 30/06/2024			
	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
(IN EUR, %)								
GERMANY								
Central governments or central banks	50,655	50,677	0		62,359	62,344	0	
Regional governments or local authorities	6,813	6,437	1		6,748	6,375	1	
Public sector entities	1,045	1,039	0		900	905	1	
Multilateral Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	391	382	79		792	792	114	
Corporates	12,417	12,400	8,206		15,677	15,265	9,506	
of which: SME	84	45	27		73	28	23	
Retail	223	14	18		228	41	67	
Secured by mortgages on immovable property	325	114	41		336	124	46	
of which: SME	30	30	4		30	30	4	
Exposures in default	41	41	35	1	41	41	35	1
Items associated with particularly high risk	2	2	3		2	2	1	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	8,093	7,521	1,644		7,980	7,265	688	
Equity	0	0	0		0	0	0	
Other securities	0	0	0		0	0	0	
Standardised Total⁽⁴⁾	62,604	61,676	10,203	2	62,604	61,676	10,203	2

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

	Standardised Approach							
	As of 31/03/2024				As of 30/06/2024			
	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
(IN EUR, %)								
UNITED STATES								
Central governments or central banks	0	0	0		0	0	0	
Regional governments or local authorities	1	1	0		0	0	0	
Public sector entities	131	138	28		2	2	2	
Multilateral Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	4,673	4,473	318		5,837	5,445	68	
Corporates	1,859	1,502	1,059		1,820	1,313	1,038	
of which: SME	98	81	68		110	71	59	
Retail	71	11	6		1	1	1	
Secured by mortgages on immovable property	0	0	0		0	0	0	
of which: SME	11	12	4		29	29	10	
Exposures in default	0	0	0		0	0	0	
Items associated with particularly high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	1,065	444	2,263		1,495	481	3,044	
Equity	62	62	62		62	62	62	
Other securities	0	0	0		0	0	0	
Standardised Total⁽⁴⁾	6,662	6,261	3,321	2	7,274	6,861	3,116	2

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

	Standardised Approach							
	As of 31/03/2024				As of 30/06/2024			
	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
(IN EUR, %)								
ITALY								
Central governments or central banks	7,963	7,963	0		7,724	7,721	0	
Regional governments or local authorities	0	0	0		0	0	0	
Public sector entities	0	0	0		0	0	0	
Multilateral Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	808	303	320		745	311	339	
Corporates	1,446	304	62		246	62	51	
of which: SME	1,727	309	309		1,653	309	309	
Retail	0	0	0		0	0	0	
Secured by mortgages on immovable property	802	303	200		577	244	102	
of which: SME	0	0	0		0	0	0	
Exposures in default	139	77	80	50	169	96	99	61
Items associated with particularly high risk	46	40	61		42	39	58	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	1	
Equity	0	0	0		0	0	0	
Other securities	0	0	0		0	0	0	
Standardised Total⁽⁴⁾	8,771	8,666	681	50	8,769	8,081	681	62

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

	Standardised Approach							
	As of 31/03/2024				As of 30/06/2024			
	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
(IN EUR, %)								
UNITED KINGDOM								
Central governments or central banks	0	0	0		0	0	0	
Regional governments or local authorities	0	0	0		0	0	0	
Public sector entities	0	0	0		0	0	0	
Multilateral Development Banks	0	0	0		0	0	0	
International Organisations	0	0	0		0	0	0	
Institutions	1,305	1,305	39		2,277	2,277	86	
Corporates	1,446	1,470	1,394		2,041	2,041	790	
of which: SME	1,997	1,234	1,940		14	14	12	
Retail	0	0	0		0	0	0	
Secured by mortgages on immovable property	0	0	0		0	0	0	
of which: SME	29	17	7		12	12	5	
Exposures in default	54	54	80	0	57	57	85	0
Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	61	60	488		50	49	458	
Equity	0	0	0		0	0	0	
Other securities	0	0	0		0	0	0	
Standardised Total⁽⁴⁾	2,605	2,665	507	0	2,277	2,277	530	0

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

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ⁽¹⁾	Exposure Value ⁽¹⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽¹⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
SPAIN	Central governments or central banks	4,370	4,370	1		4,454	4,464	2	
	Regional governments or local authorities	0	0	0		2	2	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	5	2	0		1	1	0	
	Corporates	242	88	64		228	82	77	
	of which SME	3	23	39		35	33	26	
	Retail	56	41	31		51	39	29	
	of which SME	1	1	1		1	1	1	
	Secured by mortgages on immovable property	63	63	22		63	63	22	
	of which SME	0	0	0		0	0	0	
	Exposures in default	97	83	150		90	89	120	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	54	13	4		49	12	4		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ⁽²⁾									

(1) Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ⁽¹⁾	Exposure Value ⁽¹⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽¹⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
LUXEMBOURG	Central governments or central banks	6,064	6,064	0		6,062	6,062	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	21	21	6		20	20	6	
	Corporates	654	362	375		722	279	250	
	of which SME	2	2	2		2	2	2	
	Retail	289	141	109		316	150	113	
	of which SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which SME	0	0	0		0	0	0	
	Exposures in default	3	0	0		3	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	397	392	136		312	312	71		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ⁽²⁾									

(1) Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ⁽¹⁾	Exposure Value ⁽¹⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽¹⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
SWITZERLAND	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	79	71	71		67	60	60	
	of which SME	4	0	0		0	0	0	
	Retail	3	3	3		2	2	2	
	of which SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	4	4	2		4	4	2	
	of which SME	0	0	0		0	0	0	
	Exposures in default	30	30	46		23	23	35	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ⁽²⁾									

(1) Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ⁽¹⁾	Exposure Value ⁽¹⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽¹⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
NETHERLANDS	Central governments or central banks	223	226	0		202	205	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	1,088	205	268		1,072	206	284	
	of which SME	119	66	52		120	67	52	
	Retail	0	1	1		1	1	1	
	of which SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	68	68	24		68	68	25	
	of which SME	53	53	21		53	53	21	
	Exposures in default	14	9	16		14	10	16	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	122	70	0		122	70	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	86	69	7		54	29	9		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ⁽²⁾									

(1) Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ⁽¹⁾	Exposure Value ⁽¹⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽¹⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
FRANCE	Central governments or central banks	4,254	4,254	0		4,253	4,253	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	1	1	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	22	14	14		24	15	14	
	Corporates	1,088	205	268		1,072	206	284	
	of which SME	119	66	52		120	67	52	
	Retail	0	1	1		1	1	1	
	of which SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	68	68	24		68	68	25	
	of which SME	53	53	21		53	53	21	
	Exposures in default	14	9	16		14	10	16	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	122	70	0		122	70	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	86	69	7		54	29	9		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ⁽²⁾									

(1) Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ⁽¹⁾	Exposure Value ⁽¹⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽¹⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
INDIA	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	1,088	763	763		1,082	623	622	
	of which SME	14	7	7		22	15	12	
	Retail	907	700	529		966	729	547	
	of which SME	2	1	1		2	1	1	
	Secured by mortgages on immovable property	1,339	1,339	509		1,318	1,318	505	
	of which SME	0	0	0		0	0	0	
	Exposures in default	274	254	265		297	212	249	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ⁽²⁾									

(1) Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

	IRB Approach															
	As of 30/09/2023								As of 31/12/2023							
	Original Exposures ^a		Exposure Value ^a	Risk exposure amount		Value adjustments and provisions		Original Exposures ^a		Exposure Value ^a	Risk exposure amount		Value adjustments and provisions			
	Of which: reclassified			Of which: reclassified				Of which: reclassified			Of which: reclassified					
(in EUR, %)																
Consolidated data																
Central banks and central governments	147,112	1,619	150,062	17,707	283	15	133,808	1,118	149,689	17,423	183	48	14			
Institutions	37,480	209	35,851	6,707	777	11	36,808	38	35,271	7,066	35	14				
Corporates	564,451	13,475	558,233	13,215	5,909	4,115	573,899	12,348	573,111	128,587	6,741	4,127				
Corporates - Of which: Specialised Lending	58,145	3,542	53,114	45,588	1,887	392	54,145	4,415	48,779	48,188	2,853	143				
Corporates - Of which: SME	38,588	772	27,453	19,468	446	385	38,402	732	28,528	9,978	351	382				
Retail	236,315	3,997	233,292	54,806	1,208	2,205	233,228	4,017	233,227	54,576	1,119	2,689				
Retail - Secured on real estate property	178,564	1,494	177,451	25,029	506	616	177,263	1,536	176,261	25,139	502	545				
Retail - Secured on real estate property - Of which: SME	8,865	102	8,436	826	47	37	9,478	109	9,886	1,333	44	46				
Retail - Secured on real estate property - Of which: non-SME	189,319	1,392	189,383	20,003	468	379	187,385	1,407	186,385	20,287	458	584				
Retail - Qualifying Revolving	13,147	133	9,755	1,013	84	111	11,590	141	7,936	988	94	126				
Retail - Other Retail	43,884	2,080	36,109	23,424	680	1,898	42,878	2,080	36,008	23,447	523	1,822				
Retail - Other Retail - Of which: SME	18,008	409	5,257	3,208	123	249	9,891	389	5,133	3,927	82	222				
Retail - Other Retail - Of which: non-SME	13,978	1,871	10,853	19,475	557	1,658	12,987	1,870	20,893	19,521	441	1,701				
Equity	10,577	0	4,642	6,599	0	0	10,508	0	4,582	6,754	6,167	0				
Other non-credit-obligation assets																
IRB Total ^b																

(1) Original exposures, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) IRB Total does not include the Securitized position unless in the results prior to the 2019 exercise.
(3) Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of country party covering up to 50% of total original exposure or Top 10 countries ranked by original exposure, calculated as of target quarter.

	IRB Approach															
	As of 30/09/2023								As of 31/12/2023							
	Original Exposures ^a		Exposure Value ^a	Risk exposure amount		Value adjustments and provisions		Original Exposures ^a		Exposure Value ^a	Risk exposure amount		Value adjustments and provisions			
	Of which: reclassified			Of which: reclassified				Of which: reclassified			Of which: reclassified					
(in EUR, %)																
GERMANY																
Central banks and central governments	4,287	0	6,308	11,257	142	0	3,911	0	5,899	9,778	0	0				
Institutions	7	0	1,056	146	0	0	2,279	0	1,466	440	0	0				
Corporates	99,428	1,264	59,134	38,013	3,283	632	95,296	1,344	60,363	28,792	212	651				
Corporates - Of which: Specialised Lending	2,809	75	2,503	5,346	1,355	13	2,476	81	2,570	1,338	0	18				
Corporates - Of which: SME	13,377	234	13,941	4,822	218	188	14,500	273	13,261	4,251	71	187				
Retail	209,712	2,753	199,276	48,054	740	1,844	206,863	2,738	195,296	44,368	648	1,931				
Retail - Secured on real estate property	165,847	1,689	165,784	20,794	326	488	165,576	1,970	163,868	20,316	280	478				
Retail - Secured on real estate property - Of which: SME	8,208	57	8,007	793	31	22	9,440	65	9,254	1,137	29	31				
Retail - Secured on real estate property - Of which: non-SME	157,429	1,632	158,119	20,841	295	436	156,136	1,905	154,614	20,596	259	447				
Retail - Qualifying Revolving	13,552	202	13,006	1,805	308	1,007	12,805	196	13,061	1,729	90	133				
Retail - Other Retail	30,518	1,564	25,845	14,252	338	1,278	28,876	1,552	25,793	13,114	269	1,341				
Retail - Other Retail - Of which: SME	5,822	74	2,872	412	17	84	4,643	85	2,780	467	21	69				
Retail - Other Retail - Of which: non-SME	25,517	1,490	20,373	13,841	322	1,224	24,233	1,471	23,013	12,647	249	1,272				
Equity					0	0	955	0	718	1,853	0	0				
Other non-credit-obligation assets	941	0	744	1,854	0	0	955	0	718	1,853	0	0				
IRB Total																

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

	IRB Approach															
	As of 30/09/2023								As of 31/12/2023							
	Original Exposures ^a		Exposure Value ^a	Risk exposure amount		Value adjustments and provisions		Original Exposures ^a		Exposure Value ^a	Risk exposure amount		Value adjustments and provisions			
	Of which: reclassified			Of which: reclassified				Of which: reclassified			Of which: reclassified					
(in EUR, %)																
UNITED STATES																
Central banks and central governments	95,829	0	98,119	127	0	0	87,728	0	88,373	129	0	0				
Institutions	4,688	12	7,300	802	1	1	4,658	11	7,327	802	8	1				
Corporates	109,869	4,059	131,415	707	336	206	208,861	4,843	225,448	30,399	2,948	500				
Corporates - Of which: Specialised Lending	31,112	1,011	28,228	4,384	239	174	29,398	2,831	27,882	8,053	1,975	324				
Corporates - Of which: SME	8,452	85	6,886	1,498	42	25	9,017	75	6,487	1,346	81	0				
Retail	136	1	613	90	0	0	126	1	715	81	0	0				
Retail - Secured on real estate property	38	0	36	8	0	0	37	0	37	6	0	0				
Retail - Secured on real estate property - Of which: SME	1	0	1	0	0	0	1	0	1	0	0	0				
Retail - Secured on real estate property - Of which: non-SME	37	0	37	8	0	0	37	0	37	6	0	0				
Retail - Qualifying Revolving	6	0	4	1	0	0	4	0	4	1	0	0				
Retail - Other Retail	72	0	571	81	0	0	83	0	674	73	0	0				
Retail - Other Retail - Of which: SME	63	0	36	5	0	0	74	0	25	7	0	0				
Retail - Other Retail - Of which: non-SME	9	0	635	76	0	0	9	0	649	66	0	0				
Equity	4,822	0	1,382	3,503	0	0	4,958	0	1,349	3,501	0	0				
Other non-credit-obligation assets																
IRB Total																

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

	IRB Approach															
	As of 30/09/2023								As of 31/12/2023							
	Original Exposures ^a		Exposure Value ^a	Risk exposure amount		Value adjustments and provisions		Original Exposures ^a		Exposure Value ^a	Risk exposure amount		Value adjustments and provisions			
	Of which: reclassified			Of which: reclassified				Of which: reclassified			Of which: reclassified					
(in EUR, %)																
ITALY																
Central banks and central governments	124	0	2,292	470	0	0	123	0	2,333	393	0	0				
Institutions	718	203	663	238	63	0	705	217	680	234	27	0				
Corporates	23,094	436	11,037	7,020	118	243	23,091	496	11,413	7,101	165	213				
Corporates - Of which: Specialised Lending	766	84	737	171	0	0	866	35	694	271	36	6				
Corporates - Of which: SME	4,206	197	2,738	3,529	80	80	3,627	189	2,483	3,383	169	82				
Retail	13,451	628	11,137	5,464	321	498	12,387	575	11,121	5,506	224	466				
Retail - Secured on real estate property	4,176	103	4,129	398	46	56	4,017	95	3,907	366	38	45				
Retail - Secured on real estate property - Of which: SME	166	29	148	32	8	11	162	27	148	30	6	10				
Retail - Secured on real estate property - Of which: non-SME	4,009	76	3,980	366	37	45	3,854	68	3,851	332	32	35				
Retail - Qualifying Revolving	72	2	59	29	1	1	60	2	48	27	1	1				
Retail - Other Retail	8,204	521	6,959	5,062	274	446	8,200	478	7,678	5,121	184	420				
Retail - Other Retail - Of which: SME	1,985	106	1,184	519	65	115	1,914	153	1,126	471	28	99				
Retail - Other Retail - Of which: non-SME	6,219	385	5,735	4,533	210	331	6,288	325	5,956	4,650	156	321				
Equity	113	0	64	137	0	0	103	0	56	123	0	0				
Other non-credit-obligation assets																
IRB Total																

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

	IRB Approach															
	As of 30/09/2023								As of 31/12/2023							
	Original Exposures ^a		Exposure Value ^a	Risk exposure amount		Value adjustments and provisions		Original Exposures ^a		Exposure Value ^a	Risk exposure amount		Value adjustments and provisions			
	Of which: reclassified			Of which: reclassified				Of which: reclassified			Of which: reclassified					
(in EUR, %)																
UNITED KINGDOM																
Central banks and central governments	7,282	0	8,221	9	0	0	7,252	0	8,309	9	0	0				
Institutions	1	0	1	0	0	0	0	0	1	0	0	0				
Corporates	29,238	336	21,042	6,108	198	34	32,739	336	24,477	6,899	207	43				
Corporates - Of which: Specialised Lending	1,027	19	696	214	0	3	1,244	19	1,132	287	0	7				
Corporates - Of which: SME	652	0	493	128	0	0	653	0	600	234	0	1				
Retail	128															

		IRB Approach									
		As of 30/09/2023					As of 31/12/2023				
Country	Entity type	Original Exposure ^a	Exposure Value ¹	Risk exposure amount		Value adjustments and provisions	Original Exposure ^a	Exposure Value ¹	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted		
SPAIN	Central banks and central governments	0	0	2,607	188	0	0	0	2,531	188	0
	Institutions	968	0	901	176	0	0	1,613	0	975	131
	Corporates	15,847	1,352	8,562	4,737	183	1,587	18,133	1,339	8,204	5,365
	Corporate - Of which: Specialised Lending	886	227	751	255	1	161	979	173	702	541
	Corporate - Of which: SME	1,661	95	1,205	948	49	44	1,658	188	980	492
	Retail	10,891	556	6,180	2,753	165	236	10,796	528	6,937	2,781
	Retail - Secured on real estate property	6,603	240	6,318	985	191	79	6,268	251	6,336	1,026
	Retail - Secured on real estate property - Of which: SME	259	28	247	39	0	4	284	25	234	41
	Retail - Secured on real estate property - Of which: non-SME	6,344	214	6,071	946	93	75	6,124	236	6,073	983
	Retail - Qualifying Revolving	5	0	4	1	0	0	5	0	4	0
	Retail - Other Retail	4,483	276	2,839	1,767	64	158	4,423	277	2,767	1,755
	Retail - Other Retail - Of which: SME	2,606	189	1,289	777	42	71	2,543	155	1,246	772
Retail - Other Retail - Of which: non-SME	1,877	187	1,550	990	22	87	1,881	122	1,522	983	
Equity	119	0	27	75	0	0	123	0	29	81	
Other non-credit-obligation assets											
IRB Total											

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

		IRB Approach									
		As of 30/09/2023					As of 31/12/2023				
Country	Entity type	Original Exposure ^a	Exposure Value ¹	Risk exposure amount		Value adjustments and provisions	Original Exposure ^a	Exposure Value ¹	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted		
LUXEMBOURG	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	802	0	812	226	0	0	829	0	833	286
	Corporates	20,737	382	16,719	5,888	66	41	20,828	383	17,312	5,838
	Corporate - Of which: Specialised Lending	3,611	120	3,420	1,539	36	12	3,702	79	3,226	946
	Corporate - Of which: SME	467	8	470	314	0	2	694	1	687	349
	Retail	82	2	343	87	1	1	81	3	76	27
	Retail - Secured on real estate property	79	1	314	84	1	1	78	2	73	22
	Retail - Secured on real estate property - Of which: SME	8	0	8	0	0	0	9	1	8	0
	Retail - Secured on real estate property - Of which: non-SME	67	1	67	28	1	1	64	2	64	25
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0
	Retail - Other Retail	5	0	247	39	0	0	7	0	5	1
	Retail - Other Retail - Of which: SME	2	0	0	0	0	0	2	0	0	0
Retail - Other Retail - Of which: non-SME	3	0	247	39	0	0	5	0	5	1	
Equity	432	0	415	702	0	0	455	0	433	831	
Other non-credit-obligation assets											
IRB Total											

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

		IRB Approach									
		As of 30/09/2023					As of 31/12/2023				
Country	Entity type	Original Exposure ^a	Exposure Value ¹	Risk exposure amount		Value adjustments and provisions	Original Exposure ^a	Exposure Value ¹	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted		
SWITZERLAND	Central banks and central governments	3,007	0	3,039	2	0	2,884	0	2,902	2	0
	Institutions	1,474	0	1,465	208	0	0	2,446	0	2,450	208
	Corporates	17,181	482	9,985	2,310	71	36	18,231	495	11,174	2,330
	Corporate - Of which: Specialised Lending	99	0	99	14	0	0	99	0	99	14
	Corporate - Of which: SME	323	30	72	17	0	0	80	1	44	13
	Retail	283	5	245	48	1	3	272	5	240	47
	Retail - Secured on real estate property	280	2	238	39	1	1	268	1	262	37
	Retail - Secured on real estate property - Of which: SME	6	0	6	0	0	0	6	0	6	0
	Retail - Secured on real estate property - Of which: non-SME	281	2	238	38	1	1	268	1	256	37
	Retail - Qualifying Revolving	17	0	12	1	0	0	17	0	11	1
	Retail - Other Retail	59	3	29	7	0	2	53	3	29	9
	Retail - Other Retail - Of which: SME	23	0	5	1	0	0	23	0	7	2
Retail - Other Retail - Of which: non-SME	31	3	23	6	0	2	29	3	22	7	
Equity	398	0	144	238	0	0	392	0	144	238	
Other non-credit-obligation assets											
IRB Total											

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

		IRB Approach									
		As of 30/09/2023					As of 31/12/2023				
Country	Entity type	Original Exposure ^a	Exposure Value ¹	Risk exposure amount		Value adjustments and provisions	Original Exposure ^a	Exposure Value ¹	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted		
NETHERLANDS	Central banks and central governments	2	0	204	0	0	2	0	200	1	0
	Institutions	1,271	0	1,845	194	0	2,183	0	1,836	486	0
	Corporates	19,830	1,839	11,877	4,818	83	36	19,886	208	13,079	4,564
	Corporate - Of which: Specialised Lending	2,821	9	1,950	200	0	1	2,823	6	2,008	89
	Corporate - Of which: SME	390	55	277	87	44	9	366	58	298	142
	Retail	128	1	86	68	1	1	124	1	89	58
	Retail - Secured on real estate property	80	1	79	13	0	0	81	1	80	13
	Retail - Secured on real estate property - Of which: SME	3	0	3	0	0	0	3	0	3	0
	Retail - Secured on real estate property - Of which: non-SME	77	1	77	13	0	0	78	1	78	13
	Retail - Qualifying Revolving	4	0	3	0	0	0	4	0	3	0
	Retail - Other Retail	34	1	64	6	0	0	34	1	64	4
	Retail - Other Retail - Of which: SME	27	1	8	3	0	0	31	0	10	2
Retail - Other Retail - Of which: non-SME	7	0	56	3	0	0	3	1	54	2	
Equity	182	0	46	133	0	0	186	0	46	133	
Other non-credit-obligation assets											
IRB Total											

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

		IRB Approach									
		As of 30/09/2023					As of 31/12/2023				
Country	Entity type	Original Exposure ^a	Exposure Value ¹	Risk exposure amount		Value adjustments and provisions	Original Exposure ^a	Exposure Value ¹	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted		
FRANCE	Central banks and central governments	6	0	102	3	0	6	0	101	3	0
	Institutions	4,492	0	4,279	836	0	0	3,176	0	2,380	383
	Corporates	13,207	179	7,677	2,394	57	43	14,202	239	8,047	2,901
	Corporate - Of which: Specialised Lending	1,737	182	1,709	500	46	28	2,114	235	1,810	756
	Corporate - Of which: SME	233	0	181	51	0	0	281	0	189	50
	Retail	153	0	381	23	1	3	153	0	390	32
	Retail - Secured on real estate property	56	2	55	10	1	1	54	1	54	9
	Retail - Secured on real estate property - Of which: SME	1	0	0	0	0	0	1	0	1	0
	Retail - Secured on real estate property - Of which: non-SME	55	2	55	10	1	1	54	1	54	9
	Retail - Qualifying Revolving	11	0	7	1	0	0	11	0	7	1
	Retail - Other Retail	84	3	87	12	0	2	97	3	38	12
	Retail - Other Retail - Of which: SME	61	0	16	4	0	0	75	0	19	5
Retail - Other Retail - Of which: non-SME	23	3	71	7	0	2	22	3	19	7	
Equity	291	0	61	175	0	0	282	0	63	185	
Other non-credit-obligation assets											
IRB Total											

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

		IRB Approach									
		As of 30/09/2023					As of 31/12/2023				
Country	Entity type	Original Exposure ^a	Exposure Value ¹	Risk exposure amount		Value adjustments and provisions	Original Exposure ^a	Exposure Value ¹	Risk exposure amount		Value adjustments and provisions
		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted		
INDIA	Central banks and central governments	2,411	0	1,411	953	0	2,015	0	1,251	1,038	0
	Institutions	955	0	793	430	0	0	958	0	400	0
	Corporates	10,688	138	6,958	3,127	48	48	10,739	88	6,811	3,148
	Corporate - Of which: Specialised Lending	380	32	323	132	0	4	351	24	292	119
	Corporate - Of which: SME	588	19	1,609	148	2	2	659	148	614	107
	Retail	139	1	135	74	1	1	106	1	101	47
	Retail - Secured on real estate property	48	1	47	6	0	0	48	1	47	6
	Retail - Secured on real estate property - Of which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of which: non-SME	48	1	47	6	0	0	48	1	47	6
	Retail - Qualifying Revolving	6	0	4	1	0	0	6	0	4	1
	Retail - Other Retail	86	1	84	64	0	1	52	0	49	38
	Retail - Other Retail - Of which: SME	2	0	1	0	0	0	4	0	1	0
Retail - Other Retail - Of which: non-SME	84	1	83	64	0	1	48	0	48	37	
Equity	169	0	88	188	0	0	154	0	82	174	
Other non-credit-obligation assets											
IRB Total											

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

Table for Germany showing IRR Approach data for As of 31/03/2024 and As of 30/06/2024. Columns include Original Exposure, Exposure Value, Risk exposure amount, Value adjustments and provisions, and sub-categories like Central banks and central governments, Institutions, Corporates, Retail, and Equity.

(1) Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects);
(2) IRB Total does not include the Securitisation portion unlike in the table prior to the 2023 exercise.
(3) Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of countryarity covering up to 3% of total original exposure in Top 10 countries ranked by original exposure, calculated as of last quarter

Table for Germany showing IRR Approach data for As of 31/03/2024 and As of 30/06/2024, categorized by country.

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

Table for United States showing IRR Approach data for As of 31/03/2024 and As of 30/06/2024, categorized by country.

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

Table for Italy showing IRR Approach data for As of 31/03/2024 and As of 30/06/2024, categorized by country.

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

Table for United Kingdom showing IRR Approach data for As of 31/03/2024 and As of 30/06/2024, categorized by country.

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

2024 EU-wide Transparency Exercise
 General governments exposures by country of the counterparty

DEUTSCHE BANK AKTIENGESELLSCHAFT

As of 31/12/2023

		Direct exposures															Risk weighted exposure amount
		On balance sheet					Derivatives				Off balance sheet						
		Non-derivative financial assets by accounting portfolio					Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures						
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)											Nominal	Provisions		
			of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount							
[0 - 3M]	Finland	2	2	0	0	0	1	100	0	0	0	0	0	0	0	0	
[3M - 1Y]		2	2	0	0	0	0	0	5	310	0	0	0	0	0	0	
[1Y - 2Y]		27	26	0	0	0	24	46	22	810	0	0	0	0	0	0	
[2Y - 3Y]		53	0	0	0	0	0	12	2	60	0	0	0	0	0	0	
[3Y - 5Y]		55	55	0	0	0	0	7	1	186	0	0	0	0	0	0	
[5Y - 10Y]		201	63	0	0	0	0	196	2,132	11	277	0	0	0	0	0	
[10Y - more]	87	35	0	0	0	0	28	433	5	35	0	0	0	0	0		
Total	425	181	0	0	0	24	193	2,903	46	1,592	0	0	0	0	0		
[0 - 3M]	France	548	82	136	0	3	27	1,120	82	968	1	0	0	0	0	0	
[3M - 1Y]		594	513	594	0	0	45	721	18	976	1	0	0	0	0	0	
[1Y - 2Y]		667	232	0	0	0	59	761	6	50	10	0	0	0	0	0	
[2Y - 3Y]		472	0	0	0	0	0	26	0	38	0	0	0	0	0	0	
[3Y - 5Y]		604	376	0	0	0	0	171	371	276	0	0	0	0	0	0	
[5Y - 10Y]		1,705	1,118	824	0	0	45	111	26	176	0	0	0	0	0	0	
[10Y - more]	4,239	2,455	2,696	0	0	28	27	149	201	0	0	0	0	0	0		
Total	8,250	5,724	6,051	0	2,415	29	274	3,065	113	1,845	31	0	0	0	0		
[0 - 3M]	Germany	1,513	1,395	54	0	2,144	201	0	0	254	0	0	0	0	0	0	
[3M - 1Y]		192	0	46	0	112	14	347	13	366	10	0	0	0	0	0	
[1Y - 2Y]		407	268	320	0	0	67	356	17	0	1	0	0	0	0	0	
[2Y - 3Y]		107	109	82	0	63	22	16	228	13	0	0	0	0	0	0	
[3Y - 5Y]		419	149	375	0	0	45	33	839	7	19	0	0	0	0	0	
[5Y - 10Y]		2,375	1,372	2,292	0	185	107	91	1,145	317	2,379	46	0	0	0	0	
[10Y - more]	2,598	1,513	566	0	720	329	2,927	530	1,220	0	0	0	0	0	0		
Total	7,370	4,866	3,955	0	967	3,083	463	6,043	889	12,565	5,519	0	0	0	0		
[0 - 3M]	Croatia	0	0	0	0	0	0	0	84	452	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		1	1	0	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more]	7	7	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total	8	8	0	0	0	0	0	0	84	452	0	0	0	0	0		
[0 - 3M]	Greece	63	63	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		22	22	0	0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		2	2	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		46	20	0	0	0	0	2	500	594	7,000	0	0	0	0	0	
[5Y - 10Y]		11	0	11	0	0	0	0	19	250	0	0	0	0	0	0	
[10Y - more]	88	68	88	0	0	0	0	89	750	0	0	0	0	0	0		
Total	212	172	212	0	0	0	2	500	791	8,000	0	0	0	0	0		
[0 - 3M]	Hungary	38	35	1	0	36	2	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		1	1	0	0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		68	63	4	0	0	0	0	49	0	0	0	0	0	0	0	
[2Y - 3Y]		95	95	3	0	0	0	92	0	0	0	0	0	0	0	0	
[3Y - 5Y]		12	6	1	0	0	0	11	0	1	210	0	0	0	0	0	
[5Y - 10Y]		13	13	0	0	0	0	0	32	452	0	0	0	0	0	0	
[10Y - more]	82	56	2	0	0	0	80	67	492	909	0	0	0	0	0		
Total	260	265	34	0	47	318	64	64	144	1,667	0	0	0	0	0		
[0 - 3M]	Ireland	23	23	0	0	0	0	0	0	0	17	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		27	27	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		124	26	124	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more]	32	32	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total	227	76	217	0	0	0	0	0	0	17	0	0	0	0	0		
[0 - 3M]	Italy	62	59	62	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		403	316	403	0	0	0	10	0	10	0	0	0	0	0	0	
[1Y - 2Y]		232	232	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		2,236	100	1,974	0	282	0	9	32	37	0	0	0	0	0	0	
[3Y - 5Y]		2,446	1,328	634	0	1,790	0	0	43	60	0	0	0	0	0	0	
[5Y - 10Y]		7,890	5,489	3,427	0	748	3,470	1,718	144	1,800	1,930	0	0	0	0	0	
[10Y - more]	4,346	2,300	807	0	0	3,539	1,528	5,593	5,075	11,017	0	0	0	0	0		
Total	17,295	10,290	7,258	0	1,030	8,790	3,261	5,745	6,990	13,092	0	0	0	0	0		

2024 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

DEUTSCHE BANK AKTIENGESELLSCHAFT

As of 31/12/2023

(min EUR)		Direct exposures													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 of short positions)	On balance sheet				Derivatives				Off balance sheet				
				Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures				
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions			
[0-3M]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M-1Y]		68	68	0	0	0	0	0	0	0	0	0	0	0	0	0
[1Y-2Y]		32	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y-3Y]		194	162	50	0	145	0	0	0	0	0	0	0	0	0	0
[3Y-5Y]		324	169	301	0	21	0	0	0	0	0	0	0	0	0	0
[5Y-10Y]		954	139	395	0	115	0	0	0	0	0	0	0	0	0	0
[10Y+more]		313	200	297	0	15	0	0	0	0	0	0	0	0	0	0
Total		1,435	735	1,133	0	296	3	0	1	0	0	0	0	0	0	23
[0-3M]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M-1Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[1Y-2Y]		46	46	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y-3Y]		49	49	7	0	42	0	0	0	0	0	0	0	99	0	0
[3Y-5Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[5Y-10Y]		270	233	139	0	141	0	0	0	0	0	0	0	0	0	0
[10Y+more]		1	1	1	0	0	0	0	0	0	0	0	0	0	0	0
Total		366	325	184	0	182	0	0	0	0	0	0	0	99	0	0
[0-3M]		382	382	0	0	382	79	26	2,259	0	0	0	0	0	0	0
[3M-1Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[1Y-2Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y-3Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3Y-5Y]		1	1	1	0	0	0	0	0	0	0	0	0	0	0	0
[5Y-10Y]		4	4	4	0	0	0	0	0	0	0	0	0	0	0	0
[10Y+more]		1	1	1	0	0	0	0	0	0	0	0	0	0	0	0
Total		387	384	6	0	382	79	26	2,259	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	101	0	0	0	0	0	0	0	0
[3M-1Y]		7	7	7	0	0	0	2	129	0	0	0	0	0	0	0
[1Y-2Y]		4	4	4	0	0	0	0	0	0	0	0	0	0	0	0
[2Y-3Y]		26	0	26	0	0	0	0	0	0	0	0	0	0	0	0
[3Y-5Y]		308	0	293	0	14	0	96	0	0	0	0	0	0	0	0
[5Y-10Y]		436	0	275	0	161	0	4	0	4	282	0	0	0	0	0
[10Y+more]		1,989	0	1,989	0	0	0	99	0	0	0	0	0	0	0	0
Total		2,770	657	2,596	0	175	101	8	324	4	282	0	0	0	0	51
[0-3M]		3,599	3,300	0	0	0	5,183	59	692	1	39	0	0	0	0	0
[3M-1Y]		2,571	1,746	520	0	45	1,852	5	88	0	0	0	0	0	0	0
[1Y-2Y]		1,120	294	523	0	259	338	1	0	0	0	0	0	0	0	0
[2Y-3Y]		3,696	2,881	2,372	0	1,124	401	0	11	23	7	0	0	0	0	0
[3Y-5Y]		5,601	4,892	3,152	0	1,782	667	3	32	8	0	0	0	0	0	0
[5Y-10Y]		15,953	14,134	8,357	0	5,638	3,857	4	32	0	0	0	0	0	0	0
[10Y+more]		7,491	6,794	6,796	0	616	91	5	0	0	0	0	0	0	0	0
Total		40,627	34,147	20,289	0	9,461	12,302	104	995	3	71	0	0	0	0	314
[0-3M]		1,372	1,372	130	0	0	1	38	1,661	10	1,650	0	0	0	0	0
[3M-1Y]		2,440	2,440	0	0	0	0	0	164	0	0	0	0	0	0	0
[1Y-2Y]		1,891	1,891	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y-3Y]		707	707	707	0	0	0	0	0	0	0	0	0	0	0	0
[3Y-5Y]		162	161	162	0	0	0	0	0	0	0	0	0	0	0	0
[5Y-10Y]		3	3	3	0	0	0	0	0	0	0	0	0	0	0	0
[10Y+more]		1	1	1	0	0	0	0	0	0	0	0	0	0	0	0
Total		6,376	6,570	5,397	0	0	1	38	1,824	10	1,650	0	0	0	0	219
[0-3M]		1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M-1Y]		134	134	134	0	0	0	33	1,564	5	5,731	0	0	0	0	0
[1Y-2Y]		189	184	189	0	0	0	0	0	0	0	0	0	0	0	0
[2Y-3Y]		94	94	0	0	0	0	0	0	0	0	0	0	0	0	0
[3Y-5Y]		141	141	141	0	0	0	0	0	0	0	0	0	0	0	0
[5Y-10Y]		122	74	122	0	0	0	0	0	0	0	0	0	0	0	0
[10Y+more]		123	123	123	0	0	0	0	0	0	0	0	0	0	0	0
Total		813	638	813	0	0	0	33	4,440	17	16,389	20	0	0	0	2
[0-3M]		348	348	0	0	27	8	27	721	0	7	0	0	0	0	0
[3M-1Y]		754	615	139	0	139	2	37	0	0	0	0	0	0	0	0
[1Y-2Y]		935	934	778	0	156	0	0	0	0	0	0	0	0	0	0
[2Y-3Y]		714	690	691	0	63	0	0	0	0	0	0	0	0	0	0
[3Y-5Y]		690	690	634	0	130	0	11	45	0	0	0	0	0	0	0
[5Y-10Y]		226	175	226	0	0	0	0	0	12	136	0	0	0	0	0
[10Y+more]		3,746	3,690	3,746	0	0	0	0	0	0	0	0	0	0	0	0
Total		7,134	7,060	6,644	0	516	0	42	853	12	127	0	0	0	0	0

2024 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

DEUTSCHE BANK AKTIENGESELLSCHAFT

As of 31/12/2023

(min EUR)		Direct exposures												Risk weighted exposure amount	
Residual Maturity	Country / Region	On balance sheet				Derivatives with positive fair value				Derivatives with negative fair value		Off balance sheet			
		Non-derivative financial assets by accounting portfolio										Off-balance sheet exposures			
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)									Nominal	Provisions		
	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount							
[0 - 3M]		0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M - 1Y]		18	18	5	0	0	14	0	0	101	4,298	24	0	0	0
[1Y - 2Y]		833	833	8	0	0	313	0	0	11	1,810	0	0	0	0
[2Y - 3Y]		101	98	2	0	0	98	0	0	0	0	0	0	0	0
[3Y - 5Y]		4	0	4	0	0	0	0	0	0	0	0	0	0	0
[5Y - 10Y]		14	4	10	0	0	0	0	0	0	0	0	0	0	0
[10Y - more]		16	8	8	0	0	5	0	0	0	0	210	0	0	0
Total		686	662	45	0	0	632	0	0	102	6,107	234	0	0	247
[0 - 3M]		5	5	0	0	0	2	0	0	0	0	0	0	0	0
[3M - 1Y]		5	5	0	0	0	0	0	0	0	0	0	0	0	0
[1Y - 2Y]		4	4	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y]		2	2	0	0	0	0	0	0	0	0	0	0	0	0
[3Y - 5Y]		186	197	6	0	0	192	0	0	0	0	0	0	0	0
[5Y - 10Y]		309	304	46	0	0	263	0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total		524	516	2	0	0	457	0	0	0	0	0	0	0	0
[0 - 3M]		1,860	1,560	1,824	0	0	38	51	131	0	0	0	0	0	0
[3M - 1Y]		1,205	1,205	1,129	0	0	70	6	0	0	0	0	0	0	0
[1Y - 2Y]		189	189	166	0	0	168	2	1	0	7	0	0	0	0
[2Y - 3Y]		119	106	106	0	0	95	222	7	221	2	2	0	0	0
[3Y - 5Y]		120	117	64	0	0	64	60	314	44	482	0	0	0	0
[5Y - 10Y]		852	842	742	0	0	109	119	440	0	0	0	0	0	0
[10Y - more]		91	48	91	0	0	0	0	0	0	0	0	0	0	0
Total		4,117	4,067	3,815	0	70	232	317	1,109	51	710	2	0	0	83
[0 - 3M]		100	99	9	0	0	57	39	0	0	0	0	0	0	0
[3M - 1Y]		292	270	25	0	0	244	0	0	0	0	0	0	0	0
[1Y - 2Y]		181	177	22	0	0	158	0	31	0	0	0	0	0	0
[2Y - 3Y]		84	86	11	0	0	52	0	11	0	0	0	0	0	0
[3Y - 5Y]		191	116	84	0	0	87	0	0	0	0	0	0	0	0
[5Y - 10Y]		1,736	1,734	56	0	0	27	1,644	0	0	232	0	0	0	0
[10Y - more]		589	548	26	0	0	943	0	0	0	124	0	0	0	0
Total		3,897	3,690	213	0	84	2,767	31	0	0	610	0	0	0	674
[0 - 3M]		313	271	66	0	0	218	66	36	6	28	0	0	0	0
[3M - 1Y]		1,031	822	617	0	0	375	0	8	1	4	0	0	0	0
[1Y - 2Y]		256	128	210	0	0	128	37	0	0	46	0	0	0	0
[2Y - 3Y]		804	518	388	0	0	222	212	0	6	48	3	0	0	0
[3Y - 5Y]		1,474	943	828	0	0	617	29	11	2	65	4	0	0	0
[5Y - 10Y]		4,450	3,787	4,194	0	0	11	242	0	10	109	0	0	0	0
[10Y - more]		9,200	4,900	5,140	0	0	26	241	0	19	76	0	0	0	0
Total		13,851	11,387	11,433	0	1,505	888	17	168	32	307	142	0	0	1,152

Notes and definitions

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

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

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

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

(4) The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and/or accounting classification of the positions

the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

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

Regions:

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

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

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

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

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

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

(7) The values for the "Other" bucket is calculated subtracting from the reported Total the 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 eGAAP

2024 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

DEUTSCHE BANK AKTIENGESELLSCHAFT

As of 30/06/2024

(min EUR)		Direct exposures													Risk weighted exposure amount		
Residual Maturity	Country / Region	On balance sheet					Derivatives				Off balance sheet						
		Non-derivative financial assets by accounting portfolio					Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures						
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	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				
														Total		Total	
[0 - 3M]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13M - 1Y]		46	38	23	0	24	0	1	290	4	295	0	0	0	0	0	0
1Y1 - 2Y]		26	18	20	0	0	0	0	60	12	575	0	0	0	0	0	0
2Y1 - 3Y]		1	1	1	0	0	0	1	162	0	0	0	0	0	0	0	0
3Y - 5Y]		129	129	129	0	0	0	2	187	1	149	0	0	0	0	0	0
5Y - 10Y]		148	0	148	0	0	0	147	2,226	18	462	0	0	0	0	0	0
10Y - more		319	283	319	0	0	0	11	203	4	35	0	0	0	0	0	0
Total		665	464	641	0	24	0	161	3,123	41	1,536	0	0	0	0	0	0
[0 - 3M]		408	329	392	0	0	1	262	3,589	38	3,499	2	2	0	0	0	0
13M - 1Y]		200	67	200	0	0	0	2,084	26	2	1,628	2	2	0	0	0	0
1Y1 - 2Y]		173	131	173	0	0	0	9	1	1	40	0	0	0	0	0	0
2Y1 - 3Y]		136	0	136	0	0	0	52	96	1	281	18	0	0	0	0	0
3Y - 5Y]		461	353	461	0	0	0	27	478	38	280	0	0	0	0	0	0
5Y - 10Y]		4,262	3,421	1,011	0	3,251	0	49	149	29	201	0	0	0	0	0	0
10Y - more		2,793	2,882	1,678	0	868	0	37	32	28	175	0	0	0	0	0	0
Total		8,250	6,862	4,201	0	4,119	0	283	3,263	128	6,185	52	0	0	0	0	0
[0 - 3M]		4,394	1,210	69	0	4,283	0	11	11	0	236	0	0	0	0	0	0
13M - 1Y]		295	25	105	0	0	190	21	687	10	104	10	0	0	0	0	0
1Y1 - 2Y]		232	0	136	0	0	232	1	26	12	4,800	0	0	0	0	0	0
2Y1 - 3Y]		190	64	171	0	0	19	14	201	0	4	0	0	0	0	0	0
3Y - 5Y]		243	0	172	0	0	71	34	885	19	324	1	0	0	0	0	0
5Y - 10Y]		3,810	922	2,475	0	1,889	66	42	1,021	333	2,489	46	0	0	0	0	0
10Y - more		2,712	700	1,112	0	782	2,660	837	2,660	448	9,983	1,217	0	0	0	0	0
Total		11,875	2,930	4,240	0	1,896	6,497	289	5,451	821	12,903	5,914	0	0	0	0	33
[0 - 3M]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1Y1 - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2Y1 - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3Y - 5Y]		2	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0
5Y - 10Y]		4	4	4	0	0	0	0	0	0	0	0	0	0	0	0	0
10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total		6	6	6	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M]		37	37	37	0	0	0	0	0	0	0	0	0	0	0	0	0
13M - 1Y]		36	36	36	0	0	0	0	0	0	0	0	0	0	0	0	0
1Y1 - 2Y]		18	18	18	0	0	0	0	0	0	0	0	0	0	0	0	0
2Y1 - 3Y]		66	57	66	0	0	0	0	0	0	0	0	0	0	0	0	0
3Y - 5Y]		24	0	24	0	0	0	34	2,500	670	7,200	0	0	0	0	0	0
5Y - 10Y]		88	88	88	0	0	0	0	0	48	250	0	0	0	0	0	0
10Y - more		111	0	111	0	0	0	0	0	53	950	0	0	0	0	0	0
Total		381	199	381	0	0	0	34	2,500	771	8,900	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13M - 1Y]		0	27	2	0	24	2	0	0	0	0	0	0	0	0	0	0
1Y1 - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2Y1 - 3Y]		102	149	102	0	0	151	1	49	0	0	0	0	0	0	0	0
3Y - 5Y]		17	12	6	0	11	0	0	0	0	0	0	0	0	0	0	0
5Y - 10Y]		31	0	31	0	0	0	0	0	292	0	0	0	0	0	0	0
10Y - more		17	42	42	0	0	0	0	0	43	467	0	0	0	0	0	0
Total		180	188	180	0	41	177	45	497	139	1,400	0	0	0	0	0	0
[0 - 3M]		450	379	450	0	0	0	0	0	0	0	0	0	0	0	0	0
13M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1Y1 - 2Y]		26	26	26	0	0	0	0	0	0	0	0	0	0	0	0	0
2Y1 - 3Y]		17	17	17	0	0	0	0	0	0	0	0	0	0	0	0	0
3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5Y - 10Y]		18	78	18	0	0	0	0	0	0	0	0	0	0	0	0	0
10Y - more		80	78	80	0	0	0	0	0	0	0	0	0	0	0	0	0
Total		288	148	277	0	0	0	0	0	0	18	0	0	0	0	0	0
[0 - 3M]		108	104	108	0	0	0	0	0	0	0	0	0	0	0	0	0
13M - 1Y]		317	227	317	0	0	0	0	0	0	10	0	0	0	0	0	0
1Y1 - 2Y]		5,181	3,615	4,888	0	283	0	0	3	0	0	0	0	0	0	0	0
2Y1 - 3Y]		2,318	1,832	551	0	1,966	0	0	77	5	96	0	0	0	0	0	0
3Y - 5Y]		1,291	1,291	154	0	1,232	0	98	0	0	0	0	0	0	0	0	0
5Y - 10Y]		6,111	3,158	2,048	0	656	3,404	11	140	144	1,987	0	0	0	0	0	0
10Y - more		5,082	3,882	1,417	0	786	3,655	316	786	4,109	11,009	84	0	0	0	0	0
Total		29,207	12,182	19,576	0	939	8,691	327	954	4,389	13,123	94	0	0	0	0	553

2024 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

DEUTSCHE BANK AKTIENGESELLSCHAFT

As of 30/06/2024

(min EUR)		Direct exposures												Off balance sheet		Risk weighted exposure amount	
Residual Maturity	Country / Region	On balance sheet				Derivatives with positive fair value				Derivatives with negative fair value				Off-balance sheet exposures			
		Non-derivative financial assets by accounting portfolio												Nominal	Provisions		
		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
[0 - 3M]	Other Central and eastern Europe countries non EEA	4	4	0	0	0	0	0	0	0	0	0	0	132	2,100	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	141	4,200	0	0
[1Y - 2Y]		467	489	34	0	0	0	0	0	462	0	0	0	152	720	0	0
[2Y - 3Y]		2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3Y - 5Y]		14	1	2	0	0	0	0	0	0	23	273	0	0	0	0	0
[5Y - 10Y]		26	180	15	0	0	0	0	0	12	0	425	0	0	36	0	0
[10Y - more]	24	20	15	0	0	0	0	0	0	0	0	0	0	80	206	0	0
Total		675	624	79	0	0	0	0	488	27	793	324	7,109	223	0	0	282
[0 - 3M]	Middle East	4	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M - 1Y]		3	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[1Y - 2Y]		3	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y]		4	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3Y - 5Y]		185	185	12	0	0	0	0	0	174	0	0	0	0	0	0	0
[5Y - 10Y]		261	256	7	0	0	0	0	0	254	0	0	0	0	0	0	0
[10Y - more]	31	0	11	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		472	465	42	0	0	0	0	429	0	0	0	0	0	0	0	0
[0 - 3M]	Latin America and the Caribbean	2,472	2,472	2,472	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M - 1Y]		858	858	706	0	33	119	1	1	0	4	0	0	0	0	0	0
[1Y - 2Y]		86	82	72	0	0	14	1	0	144	6	2	0	0	0	0	0
[2Y - 3Y]		33	33	32	0	0	0	0	0	0	23	0	0	0	0	0	0
[3Y - 5Y]		399	392	88	0	0	281	17	0	56	0	0	0	0	0	0	0
[5Y - 10Y]		197	723	695	0	0	723	102	0	0	0	0	0	0	0	0	0
[10Y - more]	92	65	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		4,676	4,665	4,328	0	33	615	21	80	0	0	0	0	0	0	0	95
[0 - 3M]	Africa	255	211	98	0	79	0	0	72	0	0	0	0	0	0	0	0
[3M - 1Y]		393	346	115	0	0	244	0	0	0	0	0	0	0	0	0	0
[1Y - 2Y]		128	123	0	0	0	125	0	0	1	0	35	0	0	0	0	0
[2Y - 3Y]		37	36	15	0	0	23	0	0	340	0	0	0	0	0	0	0
[3Y - 5Y]		334	282	0	0	0	274	0	0	0	0	0	0	0	0	0	0
[5Y - 10Y]		1,988	1,740	89	0	26	1,871	0	0	0	0	0	0	0	0	0	0
[10Y - more]	578	548	54	0	0	54	0	0	0	0	0	0	0	0	0	0	
Total		3,884	3,282	375	0	105	3,137	3	340	0	35	0	0	0	0	0	513
[0 - 3M]	Others	684	571	117	0	272	120	0	0	0	0	0	0	4	37	0	0
[3M - 1Y]		662	423	399	0	239	30	0	0	0	0	0	0	0	0	0	0
[1Y - 2Y]		654	619	186	0	282	195	1	158	11	0	7	0	0	0	0	0
[2Y - 3Y]		894	783	430	0	204	259	2	118	9	0	466	0	0	0	0	0
[3Y - 5Y]		2,960	1,584	1,483	0	553	23	11	58	4	0	93	4	0	0	0	0
[5Y - 10Y]		3,690	3,413	3,398	0	66	28	1	77	7	0	79	0	0	0	0	0
[10Y - more]	6,311	6,500	6,432	0	7	473	0	18	0	0	0	0	0	0	0	0	
Total		15,646	13,903	12,637	0	1,423	1,128	15	291	24	704	220	0	0	0	0	969

Notes and definitions

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

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

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

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

(4) The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and/or accounting classification of the positions

the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

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

Regions:

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

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

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

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

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

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

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

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

2024 EU-wide Transparency Exercise
Performing and non-performing exposures
DEUTSCHE BANK AKTIENGESELLSCHAFT

	As of 30/09/2023										As of 31/12/2023									
	Gross carrying amount/ Nominal amount				Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ¹⁾						Gross carrying amount/ Nominal amount				Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ¹⁾					
	Of which performing but past due >30 days and <=90 days	Of which non-performing ²⁾			On performing exposures ³⁾	On non-performing exposures ³⁾					Of which performing but past due >30 days and <=90 days	Of which non-performing ²⁾			On performing exposures ³⁾	On non-performing exposures ³⁾				
		Of which: defaulted	Of which Stage 3 ⁴⁾			Of which Stage 3 ⁴⁾	Of which Stage 3 ⁴⁾	Of which Stage 3 ⁴⁾	Of which Stage 3 ⁴⁾	Of which Stage 3 ⁴⁾		Of which Stage 3 ⁴⁾	Of which Stage 3 ⁴⁾	Of which Stage 3 ⁴⁾		Of which Stage 3 ⁴⁾				
in EUR																				
Cash balances at central banks and other demand deposits	173,644	541	140	140	140	5	0	0	0	0	182,636	582	40	40	40	12	0	0	0	
Debt securities (including at amortised cost and fair value)	52,574	0	183	183	125	23	59	46	7	54,628	0	105	68	30	21	8	8	7	7	
Central banks	1,997	0	0	0	0	0	0	0	0	1,986	0	0	0	0	0	0	0	0	0	
General governments	38,902	0	0	0	0	12	0	0	0	40,430	0	0	0	0	13	0	0	0	0	
Credit institutions	1,797	0	0	0	0	0	0	0	0	2,209	0	0	0	0	0	0	0	0	0	
Other financial corporations	6,510	0	43	43	35	5	13	0	6	6,495	0	40	40	25	4	13	0	0	0	
Non-financial corporations	3,365	0	120	120	95	6	46	46	7	3,510	0	66	66	42	13	8	8	7	7	
Loans and advances (including at amortised cost and fair value)	704,003	1,779	12,941	12,875	11,849	1,238	4,015	3,008	5,465	669,533	1,360	13,960	13,700	12,882	1,189	4,067	3,038	6,376	6,376	
Central banks	6,428	0	0	0	0	0	0	0	0	6,070	0	0	0	0	0	0	0	0	0	
General governments	24,514	0	759	759	759	7	19	18	682	19,283	0	709	709	709	9	28	28	681	681	
Credit institutions	57,133	0	25	25	18	46	0	0	6	42,838	0	15	15	10	43	0	0	0	0	
Other financial corporations	198,670	103	1,218	1,218	1,013	68	186	157	340	187,849	176	1,167	1,167	976	67	207	170	380	380	
Non-financial corporations	208,621	928	6,833	6,791	6,118	446	2,202	2,129	2,635	202,747	467	7,902	7,714	7,095	445	2,071	1,982	3,577	3,577	
of which: small and medium-sized enterprises	44,664	409	1,846	1,843	1,802	107	607	605	863	44,588	155	2,775	2,773	2,738	121	642	640	1,496	1,496	
of which: Loans collateralized by commercial immovable property	53,703	836	1,961	1,925	1,733	60	278	247	1,241	51,933	252	3,260	3,124	2,887	74	383	345	1,558	1,558	
Households	210,639	746	4,107	4,082	4,104	671	1,607	1,653	1,887	210,744	727	4,198	4,096	4,082	625	1,761	1,755	1,755	1,755	
of which: Loans collateralized by residential immovable property	163,664	527	1,519	1,476	1,457	289	304	302	1,178	162,551	500	1,521	1,451	1,451	294	328	325	1,139	1,139	
of which: Credit for consumption	29,411	210	1,744	1,742	1,742	372	1,194	1,194	28	29,367	218	1,728	1,728	1,728	317	1,295	1,295	31	31	
DEBT INSTRUMENTS other than HFT	930,118	2,300	13,244	13,178	12,514	1,266	4,074	3,954	5,472	906,789	1,942	14,105	13,845	12,990	1,231	4,088	3,946	6,383	6,383	
OFF-BALANCE SHEET EXPOSURES	315,724		2,496	2,496	2,496	214	184	183	157	316,446		2,457	2,451	2,443	214	188	187	158	158	

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

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

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

⁴⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are denouncing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FREDP framework (temporarily F 18.00 / F 18.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions) is disclosed consistently with the FREDP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

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

2024 EU-wide Transparency Exercise
Performing and non-performing exposures
DEUTSCHE BANK AKTIENGESELLSCHAFT

	As of 31/03/2024											As of 30/06/2024										
	Gross carrying amount/ Nominal amount					Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ⁽¹⁾						Gross carrying amount/ Nominal amount					Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ⁽¹⁾					
	Of which performing but past due >30 days and <90 days		Of which non-performing ⁽²⁾			On performing exposures ⁽³⁾	On non-performing exposures ⁽³⁾		Collateral and financial guarantees received on non-performing exposures	Of which performing but past due >30 days and <90 days		Of which non-performing ⁽²⁾			On performing exposures ⁽³⁾	On non-performing exposures ⁽³⁾		Collateral and financial guarantees received on non-performing exposures				
			Of which: defaulted	Of which Stage 3 ⁽⁴⁾			Of which Stage 3 ⁽⁴⁾	Of which: defaulted				Of which Stage 3 ⁽⁴⁾		Of which Stage 3 ⁽⁴⁾								
(in € bn)																						
Cash balances at central banks and other demand deposits	154,524	549	59	59	59	14	0	0	0	154,083	746	52	52	52	9	0	0	0	0			
Debt securities (including at amortised cost and fair value)	54,396	0	73	73	38	15	22	9	0	57,837	0	74	74	38	20	21	8	0	0			
Central banks	2,882	0	0	0	0	0	0	0	0	2,643	0	0	0	0	0	0	0	0	0			
General governments	98,435	0	0	0	0	4	0	0	0	41,588	0	0	0	0	9	0	0	0	0			
Credit institutions	2,402	0	0	0	0	0	0	0	0	2,605	0	0	0	0	0	0	0	0	0			
Other financial corporations	6,822	0	35	35	23	5	16	-3	0	6,869	0	35	35	23	6	16	-3	0	0			
Non-financial corporations	3,055	0	39	39	15	6	5	0	0	3,333	0	39	39	15	5	5	0	0	0			
Loans and advances (including at amortised cost and fair value)	725,206	1,892	15,183	15,087	14,147	1,157	4,366	4,178	7,250	740,339	1,000	15,308	15,279	14,346	1,186	4,308	4,179	7,510				
Central banks	5,450	0	0	0	0	0	0	0	0	6,191	0	0	0	0	1	0	0	0	0			
General governments	27,876	0	661	661	661	-5	-46	-48	602	28,830	-4	714	716	687	-5	-38	-38	-628				
Credit institutions	56,846	0	15	15	11	5	0	0	0	56,721	0	14	14	11	4	1	-1	-5	0			
Other financial corporations	217,205	37	1,222	1,222	1,007	67	206	173	561	229,400	91	1,009	1,000	781	74	208	176	339				
Non-financial corporations	208,406	948	8,559	8,469	7,819	461	2,228	2,139	4,004	210,453	259	8,033	8,020	8,316	466	2,340	2,249	4,332				
of which: small and medium-sized enterprises	44,456	381	3,153	3,106	3,074	135	767	764	1,700	46,345	51	3,399	3,379	3,347	154	732	779	1,918				
of which: Loans collateralised by commercial immovable property	62,360	670	3,670	3,633	3,336	95	475	427	2,363	62,059	30	3,960	3,960	3,696	117	547	503	2,668				
Households	209,523	907	4,721	4,687	4,646	638	1,831	1,827	2,142	208,829	645	4,636	4,621	4,571	651	1,721	1,717	2,213				
of which: Loans collateralised by residential immovable property	161,363	677	1,749	1,696	1,679	287	356	347	1,361	160,002	448	1,819	1,789	1,759	284	360	363	1,409				
of which: Credit for consumption	29,512	208	1,808	1,806	1,808	320	1,375	1,374	35	29,104	187	1,883	1,883	1,883	318	1,459	1,459	37				
DEBT INSTRUMENTS other than HFT	934,228	2,441	15,306	15,180	14,232	1,186	4,327	4,187	7,250	951,459	1,748	15,435	15,405	14,454	1,215	4,328	4,188	7,510				
OFF-BALANCE SHEET EXPOSURES	323,150		2,144	2,087	2,094	196	156	156	233	328,628		1,982	1,982	1,973	208	167	167	289				

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

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

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

(4) For the on-balance sheet items, accumulated impairments and accumulated negative charges in fair value due to credit risk are disclosed with a positive sign if they are decreasing (debits). Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 28.01 / F 29.00), 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) 2012/1611 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions) is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

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

2024 EU-wide Transparency Exercise

Forborne exposures

DEUTSCHE BANK AKTIENGESELLSCHAFT

	As of 30/09/2023						As of 31/12/2023					
	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 ¹		Collateral and financial guarantees received on exposures with forbearance measures		Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures	
		Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
(min EUR)												
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	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

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

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

2024 EU-wide Transparency Exercise

Forborne exposures

DEUTSCHE BANK AKTIENGESELLSCHAFT

	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 non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures	
(mln EUR)													
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	9	9	1	1	0	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 ²	0						0						
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria ³	0						0						

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

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

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

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

(min EUR)	As of 30/09/2023						As of 31/12/2023						As of 31/03/2024						As of 30/06/2024					
	Gross carrying amount		Of which: non-performing	Of which: loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²	Gross carrying amount		Of which: non-performing	Of which: loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²	Gross carrying amount		Of which: non-performing	Of which: loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²	Gross carrying amount		Of which: non-performing	Of which: loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²
		of which: defaulted						of which: defaulted						of which: defaulted						of which: defaulted				
A Agriculture, forestry and fishing	407	25	25	407	6	0	384	20	20	384	5	0	443	18	18	443	6	0	445	15	15	445	6	0
B Mining and quarrying	3,264	37	37	3,208	29	0	2,902	8	8	2,789	8	0	3,046	8	8	2,936	13	0	2,967	8	8	2,865	11	0
C Manufacturing	31,773	1,870	1,870	31,766	970	0	31,333	1,499	1,499	31,337	534	0	31,540	1,434	1,434	31,235	530	0	30,314	1,314	1,314	30,309	541	0
D Electricity, gas, steam and air conditioning supply	5,965	66	66	4,989	19	0	4,711	73	73	4,637	23	0	4,317	78	78	4,272	28	0	4,456	88	83	4,411	83	0
E Water supply	453	3	3	453	3	0	414	1	1	414	1	0	480	1	1	480	1	0	488	1	1	488	1	0
F Construction	4,280	330	330	4,288	213	0	4,291	262	262	4,290	195	0	4,380	247	246	4,379	109	0	4,481	252	252	4,481	198	0
G Wholesale and retail trade	21,967	747	746	21,880	426	0	22,329	722	722	22,251	402	0	21,124	763	757	21,037	401	0	21,772	762	762	21,661	401	0
H Transport and storage	9,453	159	159	9,433	45	0	9,314	169	169	9,311	44	0	9,633	205	205	9,588	44	0	9,744	162	160	9,704	49	0
I Accommodation and food service activities	2,103	63	63	2,103	63	0	1,864	29	29	1,864	31	0	1,972	89	77	1,972	35	0	1,922	67	67	1,922	34	0
J Information and communication	8,483	108	108	8,461	60	0	8,321	89	89	8,300	49	0	8,005	221	221	8,083	111	0	8,333	214	214	8,313	178	0
K Financial and insurance activities	35,300	107	107	35,293	116	0	35,004	344	344	37,114	456	0	41,111	1,044	1,032	40,433	468	0	40,571	1,272	1,268	39,440	455	0
L Real estate activities	93,264	1,789	1,789	93,255	317	4	89,912	2,075	2,046	89,688	444	8	89,666	3,347	3,336	89,761	1,209	4	90,465	3,096	3,096	90,319	699	4
M Professional, scientific and technical activities	9,454	180	180	9,454	91	0	9,035	178	177	9,035	61	0	9,018	200	200	9,018	85	0	9,068	189	189	9,068	84	0
N Administrative and support service activities	9,417	499	499	9,229	138	0	9,099	646	632	9,022	162	0	10,115	565	559	9,941	162	0	9,822	376	376	9,653	94	0
O Public administration and defence, compulsory social security	2,182	35	35	782	0	0	748	33	33	748	1	0	2,372	31	31	874	0	0	3,329	29	29	3,21	0	0
P Education	255	9	8	255	3	0	282	11	11	282	3	0	371	11	11	371	3	0	361	10	10	361	3	0
Q Health services and social work activities	4,677	69	69	4,677	25	0	4,402	35	34	4,402	25	0	4,374	50	50	4,374	28	0	4,465	38	37	4,465	27	0
R Arts, entertainment and recreation	1,145	19	19	1,145	10	0	1,063	31	31	1,063	10	0	963	31	31	963	9	0	934	17	17	934	8	0
S Other services	2,092	146	146	2,131	117	0	2,149	204	204	2,149	118	0	2,095	210	189	2,081	120	0	2,127	189	189	2,126	118	0
Loans and advances	209,621	6,833	6,791	206,020	2,644	4	202,747	7,902	7,714	201,514	7,508	0	209,406	8,459	8,449	205,965	2,684	4	210,453	8,933	8,920	206,893	2,822	4

¹The items "accumulated impairment" and "accumulated negative changes in fair value due to credit risk on non-performing exposures" are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FRRREP framework (template F.08.01), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451 - ITS on Supervisory reporting.