



## 2016 EU-wide Transparency Exercise

<b>Bank Name</b>	Deutsche Bank AG
<b>LEI Code</b>	7LTFWZYICNSX8D621K86
<b>Country Code</b>	DE

## 2016 EU-wide Transparency Exercise

### Capital

Deutsche Bank AG

		(mín EUR, %)		As of 31/12/2015	As of 30/06/2016	COREP CODE	REGULATION
<b>OWN FUNDS Transitional period</b>	<b>A</b>	<b>OWN FUNDS</b>	<b>64,522</b>	<b>63,071</b>		C 01.00 (r010,d10)	Articles 4(118) and 72 of CRR
	<b>A.1</b>	<b>COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)</b>	<b>52,429</b>	<b>48,977</b>		C 01.00 (r020,d10)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	37,012	36,913		C 01.00 (r030,d10)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	20,291	20,002		C 01.00 (r130,d10)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (f) of CRR
	A.1.3	Accumulated other comprehensive income	4,096	3,937		C 01.00 (r180,d10)	Articles 4(100), 36(1) point (d) and 36 (1) point (f) of CRR
	A.1.4	Other Reserves	0	0		C 01.00 (r200,d10)	Articles 4(117) and 24(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0		C 01.00 (r210,d10)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0		C 01.00 (r230,d10)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-2,499	-2,511		C 01.00 (r250,d10)	Articles 32 to 35 of and 36 (1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-8,439	-8,341		C 01.00 (r300,d10) + C 01.00 (r340,d10)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 34(1) point (b) and 37 point (a) of CRR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-3,310	-3,650		C 01.00 (r370,d10)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IIRB shortfall of credit risk adjustments to expected losses	-106	-471		C 01.00 (r380,d10)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-1,173	-1,127		C 01.00 (r390,d10)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0		C 01.00 (r430,d10)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0		C 01.00 (r440,d10)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0		C 01.00 (r450,d10) + C 01.00 (r460,d10) + C 01.00 (r470,d10) + C 01.00 (r471,d10) + C 01.00 (r472,d10)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (i), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point (k) (ii) and 379(3) of CRR; Articles 36(1) point (k) (iv) and 153(B) of CRR and Articles 36(1) point (k) (v) and 155(c) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0		C 01.00 (r460,d10)	Articles 36(1) point (k) (i), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0		C 01.00 (r480,d10)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0		C 01.00 (r490,d10)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0		C 01.00 (r500,d10)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold	-1,770	-1,231		C 01.00 (r510,d10)	Article 48 of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0		C 01.00 (r524,d10)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0		C 01.00 (r529,d10)	-
	A.1.21	Transitional adjustments	8,329	5,457		CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0		C 01.00 (r220,d10)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	92	67		C 01.00 (r240,d10)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	8,237	5,390		C 01.00 (r520,d10)	Articles 469 to 472, 478 and 481 of CRR
<b>A.2</b>	<b>ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>5,793</b>	<b>7,405</b>		C 01.00 (r530,d10)	Article 61 of CRR	
A.2.1	Additional Tier 1 Capital instruments	4,627	4,624		C 01.00 (r540,d10) + C 01.00 (r670,d10)		
A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0		C 01.00 (r720,d10)		
A.2.3	Other Additional Tier 1 Capital components and deductions	0	0		C 01.00 (r690,d10) + C 01.00 (r700,d10) + C 01.00 (r710,d10) + C 01.00 (r740,d10) + C 01.00 (r744,d10) + C 01.00 (r748,d10)		
A.2.4	Additional Tier 1 transitional adjustments	1,166	2,781		C 01.00 (r660,d10) + C 01.00 (r680,d10) + C 01.00 (r730,d10)		
<b>A.3</b>	<b>TIER 1 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>58,222</b>	<b>56,382</b>		C 01.00 (r015,d10)	Article 25 of CRR	
<b>A.4</b>	<b>TIER 2 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>6,299</b>	<b>6,690</b>		C 01.00 (r750,d10)	Article 71 of CRR	
A.4.1	Tier 2 Capital instruments	6,409	6,762		C 01.00 (r760,d10) + C 01.00 (r890,d10)		
A.4.2	Other Tier 2 Capital components and deductions	0	0		C 01.00 (r910,d10) + C 01.00 (r920,d10) + C 01.00 (r930,d10) + C 01.00 (r940,d10) + C 01.00 (r950,d10) + C 01.00 (r970,d10) + C 01.00 (r974,d10) + C 01.00 (r978,d10)		
A.4.3	Tier 2 transitional adjustments	-110	-73		C 01.00 (r880,d10) + C 01.00 (r900,d10) + C 01.00 (r960,d10)		
<b>OWN FUNDS REQUIREMENTS</b>	<b>B</b>	<b>TOTAL RISK EXPOSURE AMOUNT</b>	<b>397,382</b>	<b>402,677</b>		C 02.00 (r010,d10)	Articles 92(3), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	661	459		C 05.01 (r010,d40)	
<b>CAPITAL RATIOS (%) Transitional period</b>	<b>C.1</b>	<b>COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)</b>	<b>13.19%</b>	<b>12.16%</b>	<b>CA1 (1)</b>	-	
	<b>C.2</b>	<b>TIER 1 CAPITAL RATIO (transitional period)</b>	<b>14.65%</b>	<b>14.00%</b>	<b>CA1 (3)</b>	-	
	<b>C.3</b>	<b>TOTAL CAPITAL RATIO (transitional period)</b>	<b>16.24%</b>	<b>15.66%</b>	<b>CA3 (5)</b>	-	
<b>CET1 Capital Fully loaded</b>	<b>D</b>	<b>COMMON EQUITY TIER 1 CAPITAL (fully loaded)</b>	<b>44,101</b>	<b>43,520</b>	<b>[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13-A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3,0))]</b>	-	
<b>CET1 RATIO (%) Fully loaded<sup>1)</sup></b>	<b>E</b>	<b>COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)</b>	<b>11.12%</b>	<b>10.82%</b>	<b>[B.1]/[B-B.1]</b>	-	

<sup>1)</sup> Fully loaded CET1 capital ratio estimation based on the formulae stated in column "COREP CODE"



## 2016 EU-wide Transparency Exercise

### Risk exposure amounts

Deutsche Bank AG

(mln EUR)	as of 31/12/2015	as of 30/06/2016
Risk exposure amounts for credit risk	242,019	248,308
Risk exposure amount for securitisation and re-securitisations in the banking book	15,672	16,039
Risk exposure amount for contributions to the default fund of a CCP	933	769
Risk exposure amount Other credit risk	225,414	231,500
Risk exposure amount for position, foreign exchange and commodities (Market risk)	49,102	44,051
of which: Risk exposure amount for securitisation and re-securitisations in the trading book <sup>1</sup>	12,512	10,314
Risk exposure amount for Credit Valuation Adjustment	15,877	13,516
Risk exposure amount for operational risk	89,923	96,345
Other risk exposure amounts	460	457
<b>Total Risk Exposure Amount</b>	<b>397,382</b>	<b>402,677</b>

<sup>(1)</sup> May include hedges, which are not securitisation positions, as per Article 338.3 of CRR

## 2016 EU-wide Transparency Exercise

### P&L

Deutsche Bank AG

(mln EUR)	As of 31/12/2015	As of 30/06/2016
Interest income	23,062	11,829
Of which debt securities income	5,372	2,371
Of which loans and advances income	15,153	7,983
Interest expenses	9,130	5,184
(Of which deposits expenses)	3,053	1,463
(Of which debt securities issued expenses)	4,597	2,671
(Expenses on share capital repayable on demand)	0	0
Dividend income	1,628	550
Net Fee and commission income	12,731	5,748
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	601	376
Gains or (-) losses on financial assets and liabilities held for trading, net	4,151	1,305
Gains or (-) losses on financial assets and liabilities designated at fair value through profit or loss, net	139	1,243
Gains or (-) losses from hedge accounting, net	-902	-281
Exchange differences [gain or (-) loss], net	0	0
Net other operating income /(expenses)	-258	-213
<b>TOTAL OPERATING INCOME, NET</b>	<b>32,022</b>	<b>15,372</b>
(Administrative expenses)	29,871	12,528
(Depreciation)	1,063	594
(Provisions or (-) reversal of provisions)	0	0
(Commitments and guarantees given)	0	0
(Other provisions)	0	0
Of which pending legal issues and tax litigation <sup>1</sup>	5,091	-
Of which restructuring <sup>1</sup>	649	-
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	1,013	598
(Loans and receivables)	906	584
(Held to maturity investments, AFS assets and financial assets measured at cost)	107	13
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	6,143	291
(of which Goodwill)	4,571	285
Negative goodwill recognised in profit or loss	0	0
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	645	336
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	213	-488
<b>PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS</b>	<b>-5,210</b>	<b>1,211</b>
<b>PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS</b>	<b>-5,910</b>	<b>430</b>
Profit or (-) loss after tax from discontinued operations	0	0
<b>PROFIT OR (-) LOSS FOR THE YEAR</b>	<b>-5,910</b>	<b>430</b>
Of which attributable to owners of the parent	-5,940	409

<sup>(1)</sup> Information available only as of end of the year

**2016 EU-wide Transparency Exercise**  
**Market Risk**  
 Deutsche Bank AG

	SA		IM										IM											
	As of 31/12/2015	As of 30/06/2016	As of 31/12/2015										As of 30/06/2016											
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR ( <i>Memorandum item</i> )		STRESSED VaR ( <i>Memorandum item</i> )			INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR ( <i>Memorandum item</i> )		STRESSED VaR ( <i>Memorandum item</i> )			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				
(mln EUR)																								
Traded Debt Instruments	10,135	7,697	467	86	1,518	338							397	92	1,226	274								
Of which: General risk	0	0	405	66	1,296	270							317	64	1,011	221								
Of which: Specific risk	10,135	7,697	298	65	921	229							248	71	759	194								
Equities	822	715	181	29	281	51							152	33	264	29								
Of which: General risk	0	0	130	21	211	39							102	24	150	17								
Of which: Specific risk	0	0	126	20	185	33							112	24	205	23								
Foreign exchange risk	83	142	225	44	310	61							277	86	417	119								
Commodities risk	0	0	20	3	35	4							7	2	9	4								
<b>Total</b>	<b>11,039</b>	<b>8,554</b>	<b>554</b>	<b>96</b>	<b>1,372</b>	<b>295</b>	<b>929</b>	<b>844</b>	<b>145</b>	<b>188</b>	<b>190</b>	<b>38,063</b>	<b>532</b>	<b>126</b>	<b>1,181</b>	<b>263</b>	<b>917</b>	<b>839</b>	<b>100</b>	<b>209</b>	<b>201</b>	<b>35,496</b>		

## 2016 EU-wide Transparency Exercise

### Credit Risk - Standardised Approach

Deutsche Bank AG

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions
(mln EUR, %)									
Consolidated data	Central governments or central banks	73,003	71,951	0		94,568	93,404	0	
	Regional governments or local authorities	18,926	18,644	6		18,623	17,785	12	
	Public sector entities	12,408	12,715	196		11,771	11,686	79	
	Multilateral Development Banks	7,111	7,111	0		7,912	7,912	0	
	International Organisations	2,609	2,609	0		3,293	3,293	0	
	Institutions	27,899	27,749	671		31,782	31,571	685	
	Corporates	20,744	9,873	9,884		19,089	9,387	8,944	
	of which: SME	1,032	677	650		853	506	483	
	Retail	21,858	6,757	5,018		20,993	6,299	4,471	
	of which: SME	523	284	163		436	238	136	
	Secured by mortgages on immovable property	5,878	5,760	2,252		4,076	4,010	1,570	
	of which: SME	636	621	275		595	578	257	
	Exposures in default	6,046	2,688	3,446	3,075	5,608	2,690	3,605	2,663
	Items associated with particularly high risk	219	206	309		169	157	232	
	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	1,541	1,466	1,466		1,534	1,330	1,330		
Securitisation	2,800	2,724	1,471		2,618	2,618	1,646		
Other exposures	884	884	810		3,778	3,778	2,052		
<b>Standardised Total<sup>2</sup></b>	<b>202,927</b>	<b>172,139</b>	<b>25,530</b>	<b>3,283</b>	<b>225,715</b>	<b>196,022</b>	<b>24,627</b>	<b>2,836</b>	

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

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mln EUR, %)									
GERMANY	Central governments or central banks	27,663	27,733	0		43,790	43,788	0	
	Regional governments or local authorities	18,604	18,321	5		18,298	17,460	4	
	Public sector entities	11,655	11,645	169		11,201	11,168	56	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	4,829	4,877	127		3,047	3,047	80	
	Corporates	4,137	2,560	2,742		3,957	2,757	2,640	
	of which: SME	148	118	111		84	71	66	
	Retail	14,076	2,286	1,708		14,045	2,048	1,530	
	of which: SME	40	36	21		40	36	21	
	Secured by mortgages on immovable property	293	290	121		259	257	106	
	of which: SME	7	7	3		4	4	2	
	Exposures in default	1,329	345	397	965	1,111	284	320	811
	Items associated with particularly high risk	1	1	1		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	443	368	368		274	274	274		
Securitisation									
Other exposures	93	93	19		1,785	1,785	59		
<b>Standardised Total<sup>2</sup></b>	<b>93</b>	<b>93</b>	<b>19</b>	<b>1,017</b>	<b>1,785</b>	<b>1,785</b>	<b>59</b>	<b>863</b>	

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

<sup>2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mln EUR, %)									
UNITED STATES	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		17	17	3	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	11,381	11,358	244		12,983	12,963	265	
	Corporates	2,165	776	632		2,458	731	638	
	of which: SME	0	0	0		0	0	0	
	Retail	20	14	11		90	83	62	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	99	99	50		2	2	1	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1,837	749	1,123	1,087	1,619	727	1,090	1,066
	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	754	754	754		668	665	665		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,092</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,073</b>	

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

<sup>2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mln EUR, %)									
UNITED KINGDOM	Central governments or central banks	10,184	10,017	0		14,244	14,189	0	
	Regional governments or local authorities	2	2	0		0	0	0	
	Public sector entities	608	608	0		407	407	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	7,228	7,247	148		10,766	10,820	217	
	Corporates	321	284	283		267	226	225	
	of which: SME	9	2	2		5	4	4	
	Retail	549	544	408		12	9	7	
	of which: SME	0	0	0		1	0	0	
	Secured by mortgages on immovable property	6	6	2		5	5	2	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	141	106	137	35	43	42	62	1
	Items associated with particularly high risk	0	0	0		5	5	7	
	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	95	95	95		117	117	117		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>36</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2</b>	

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

<sup>2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

## 2016 EU-wide Transparency Exercise

### Credit Risk - Standardised Approach

Deutsche Bank AG

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mn EUR, %)									
<b>ITALY</b>	Central governments or central banks	4,570	3,463	0		4,821	3,716	0	
	Regional governments or local authorities	0	0	0		7	7	7	
	Public sector entities	0	329	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	205	270	27		479	479	22	
	Corporates	510	363	363		509	383	383	
	of which: SME	23	14	13		17	8	7	
	Retail	4,865	2,172	1,628		4,589	2,459	1,641	
	of which: SME	37	5	3		25	5	3	
	Secured by mortgages on immovable property	2,011	2,010	711		632	632	221	
	of which: SME	1	1	0		1	1	0	
	Exposures in default	1,226	678	737	479	883	481	552	353
	Items associated with particularly high risk	93	86	129		109	106	156	
	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	21	21	21		24	24	24		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>				<b>498</b>				<b>363</b>	

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

<sup>(2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mn EUR, %)									
<b>NETHERLANDS</b>	Central governments or central banks	5,669	5,798	0		5,118	5,117	0	
	Regional governments or local authorities	3	4	1		3	3	1	
	Public sector entities	145	134	27		144	92	18	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	89	88	20		13	12	2	
	Corporates	5,973	3,137	3,126		5,524	3,025	2,858	
	of which: SME	826	525	505		710	408	391	
	Retail	587	374	238		537	358	225	
	of which: SME	441	238	137		356	195	112	
	Secured by mortgages on immovable property	1,565	1,491	688		1,333	1,303	598	
	of which: SME	621	607	269		586	569	253	
	Exposures in default	1,025	459	544	399	926	442	525	353
	Items associated with particularly high risk	23	17	26		33	27	40	
	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		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>				<b>493</b>				<b>443</b>	

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

<sup>(2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mn EUR, %)									
<b>LUXEMBOURG</b>	Central governments or central banks	11,269	11,269	0		11,113	11,113	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	85	77	15		11	3	1	
	Corporates	557	160	160		439	211	211	
	of which: SME	0	0	0		0	0	0	
	Retail	211	53	39		210	56	42	
	of which: SME	1	1	0		0	0	0	
	Secured by mortgages on immovable property	884	888	300		921	899	315	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	9	5	7	0	47	45	66	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	1	1	1		1	1	1		
Securitisation	0	0	0		0	0	0		
Other exposures	791	791	791		1,993	1,993	1,993		
<b>Standardised Total<sup>2</sup></b>				<b>6</b>				<b>5</b>	

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

<sup>(2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mn EUR, %)									
<b>SWITZERLAND</b>	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	6	3		0	3	0	
	Corporates	203	109	109		208	96	91	
	of which: SME	2	2	2		1	1	1	
	Retail	26	13	10		17	6	4	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	8	8	4		29	29	14	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	3	2	2	1	1	1	1	1
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	53	53	53		60	60	60		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>				<b>1</b>				<b>1</b>	

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

<sup>(2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

## 2016 EU-wide Transparency Exercise

### Credit Risk - Standardised Approach

Deutsche Bank AG

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(m EUR, %)									
<b>FRANCE</b>	Central governments or central banks	5,863	5,863	0		6,064	6,064	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	802	802	0		917	917	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	629	629	13		686	686	14	
	Corporates	98	54	54		169	123	82	
	of which: SME	0	0	0		0	0	0	
	Retail	15	4	3		11	1	1	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	12	11	4		12	12	4	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	1	1	1		1	1	1		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>				<b>1</b>				<b>0</b>	

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

<sup>(2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(m EUR, %)									
<b>SPAIN</b>	Central governments or central banks	0	0	0		596	596	0	
	Regional governments or local authorities	317	316	0		315	315	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	15	15	1		0	0	0	
	Corporates	222	62	62		234	39	39	
	of which: SME	0	0	0		0	0	0	
	Retail	64	48	36		64	51	38	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	205	205	72		206	206	72	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	11	9	12	1	12	12	17	0
	Items associated with particularly high risk	8	8	12		5	5	7	
	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	17	17	17		19	19	19		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>				<b>2</b>				<b>1</b>	

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

<sup>(2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(m EUR, %)									
<b>INDIA</b>	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	784	574	12		767	469	10	
	Corporates	276	153	132		253	128	128	
	of which: SME	0	0	0		5	0	0	
	Retail	828	727	546		909	794	596	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	464	464	162		475	475	168	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	17	13	17	3	19	15	21	3
	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	21	21	21		15	15	15		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>				<b>4</b>				<b>3</b>	

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

<sup>(2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures



2016 EU-wide Transparency Exercise

Credit Risk - IRB Approach  
Deutsche Bank AG

		IRB Approach											
		As of 31/12/2015						As of 30/06/2016					
		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions
(m EUR, %)		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted			Of which: defaulted	
Consolidated data	Central banks and central governments	89,783	8	96,108	5,368	1	6	99,562	8	110,388	14,692	1	9
	Institutions	62,521	74	61,437	14,154	43	22	61,801	124	62,105	15,703	31	13
	Corporates	504,535	8,178	324,943	14,154	1,972	2,720	512,908	9,694	352,418	115,414	2,676	2,905
	Corporates - Of Which: Specialised Lending	10,224	323	9,667	4,908	0	202	10,483	237	10,041	5,092	0	166
	Corporates - Of Which: SME	14,256	357	9,825	3,776	13	182	15,781	393	12,134	5,037	169	202
	Retail	205,991	4,843	198,502	39,980	287	2,459	207,783	4,498	200,959	41,165	300	2,146
	Retail - Secured on real estate property	162,061	2,074	160,459	25,667	96	807	163,416	2,172	161,835	25,399	142	790
	Retail - Secured on real estate property - Of Which: SME	13,782	170	13,479	1,825	3	34	13,779	178	13,487	1,752	4	40
	Retail - Secured on real estate property - Of Which: non-SME	148,279	1,903	146,980	23,842	93	773	149,637	1,994	148,349	23,646	138	750
	Retail - Qualifying Revolving	6,102	25	4,194	437	3	15	6,009	20	4,120	439	3	111
	Retail - Other Retail	37,928	2,745	34,949	1,888	188	1,637	38,358	2,307	35,003	15,327	155	1,245
	Retail - Other Retail - Of Which: SME	9,960	257	6,965	1,537	2	135	9,991	220	7,012	1,844	3	114
	Retail - Other Retail - Of Which: non-SME	27,869	2,488	27,884	1,240	185	1,502	28,366	2,086	27,991	13,483	152	1,131
	Equity	3,169	0	6,091	18,388	0	0	3,010	0	5,980	17,633	0	0
	Securitisation	73,039	0	73,032	19,201	0	0	70,632	0	70,696	14,393	0	0
	Other non credit-obligation assets												
IRB Total				215,556						222,912			

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

		IRB Approach												
		As of 31/12/2015						As of 30/06/2016						
		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	
(m EUR, %)		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted			Of which: defaulted		
GERMANY	Central banks and central governments	0	0	1,791	0	0	0	0	0	5,768	8,577	0	0	
	Institutions	6,276	4	6,186	1,707	1	5	5,657	4	5,931	1,810	1	4	
	Corporates	74,197	1,729	49,701	20,866	278	932	79,084	1,850	51,174	22,510	373	923	
	Corporates - Of Which: Specialised Lending	4,332	113	4,295	1,536	0	76	4,375	123	4,329	1,498	0	71	
	Corporates - Of Which: SME	5,986	91	4,661	1,681	2	63	5,783	66	4,497	1,612	6	39	
	Retail	170,861	2,216	165,020	32,042	117	1,075	171,850	2,079	166,003	32,144	114	979	
	Retail - Secured on real estate property	138,993	1,559	137,548	22,467	81	648	139,434	1,476	138,015	22,196	79	576	
	Retail - Secured on real estate property - Of Which: SME	12,877	109	12,600	1,579	1	19	12,830	103	12,561	1,516	1	15	
	Retail - Secured on real estate property - Of Which: non-SME	126,116	1,451	124,948	20,888	81	629	126,603	1,373	125,453	20,681	78	561	
	Retail - Qualifying Revolving	6,013	24	4,130	429	3	15	5,922	19	4,057	430	2	111	
	Retail - Other Retail	25,855	632	23,241	9,146	33	412	26,494	585	23,921	9,518	32	392	
	Retail - Other Retail - Of Which: SME	5,746	48	4,056	602	1	16	5,733	39	4,068	616	2	13	
	Retail - Other Retail - Of Which: non-SME	20,109	584	19,285	8,544	32	397	20,761	545	19,863	8,902	31	380	
	Equity	900	0	900	3,118	0	0	792	0	789	2,705	0	0	
	Securitisation													
	Other non credit-obligation assets													
IRB Total														

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

		IRB Approach												
		As of 31/12/2015						As of 30/06/2016						
		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	
(m EUR, %)		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted			Of which: defaulted		
UNITED STATES	Central banks and central governments	49,616	0	50,393	277	0	0	64,778	0	65,509	238	0	0	
	Institutions	12,354	12	13,026	2,292	8	1	12,398	0	12,398	2,665	0	1	
	Corporates	153,038	1,121	97,863	28,944	382	329	170,987	2,227	125,574	31,782	884	395	
	Corporates - Of Which: Specialised Lending	862	63	781	478	0	26	653	13	608	383	0	1	
	Corporates - Of Which: SME	3,044	50	1,475	473	0	3	2,140	70	1,767	538	67	34	
	Retail	104	5	1,303	110	0	3	95	3	909	71	0	2	
	Retail - Secured on real estate property	78	1	78	28	0	1	75	1	75	13	0	1	
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: non-SME	78	1	77	28	0	1	75	1	75	12	0	1	
	Retail - Qualifying Revolving	6	0	4	0	0	0	6	4	0	0	0	0	
	Retail - Other Retail	20	3	1,221	82	0	3	14	2	830	59	0	2	
	Retail - Other Retail - Of Which: SME	2	0	1	0	0	0	2	0	1	0	0	0	
	Retail - Other Retail - Of Which: non-SME	18	3	1,220	81	0	3	12	2	829	58	0	2	
	Equity	425	0	435	1,534	0	0	635	0	644	1,992	0	0	
	Securitisation													
	Other non credit-obligation assets													
IRB Total														

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

		IRB Approach												
		As of 31/12/2015						As of 30/06/2016						
		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	
(m EUR, %)		Of which: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted			Of which: defaulted		
UNITED KINGDOM	Central banks and central governments	0	0	435	0	0	0	0	0	620	0	0	0	
	Institutions	3,014	0	3,456	1,081	0	0	4,212	0	4,959	1,974	0	0	
	Corporates	25,719	146	20,249	5,750	60	28	28,824	664	24,949	6,263	95	324	
	Corporates - Of Which: Specialised Lending	216	0	255	255	0	1	250	0	299	270	0	1	
	Corporates - Of Which: SME	353	0	328	79	0	1	327	0	311	180	0	3	
	Retail	890	641	881	134	78	82	779	541	774	107	65	61	
	Retail - Secured on real estate property	215	18	214	46	0	8	211	18	210	36	0	8	
	Retail - Secured on real estate property - Of Which: SME	4	0	4	0	0	0	3	0	3	0	0	0	
	Retail - Secured on real estate property - Of Which: non-SME	211	18	210	46	0	8	208	18	207	36	0	8	
	Retail - Qualifying Revolving	5	0	4	0	0	0	6	0	4	1	0	0	
	Retail - Other Retail	669	622	664	87	78	73	562	522	560	71	65	54	
	Retail - Other Retail - Of Which: SME	5	0	3	1	0	0	4	0	2	1	0	0	
	Retail - Other Retail - Of Which: non-SME	665	622	661	86	78	73	558	522	558	70	65	54	
	Equity	1,458	0	1,482	5,380	0	0	1,238	0	1,260	4,583	0	0	
	Securitisation													
	Other non credit-obligation assets													
IRB Total														

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

2016 EU-wide Transparency Exercise

Credit Risk - IRB Approach  
Deutsche Bank AG

		IRB Approach											
		As of 31/12/2015					As of 30/06/2016						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
			Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted				
(mbl EUR, %)													
ITALY	Central banks and central governments	1,293	0	1,953	696	0	1,629	0	1,664	568	0	0	
	Institutions	971	0	896	274	0	1,351	0	1,387	350	0	0	
	Corporates	13,471	689	6,614	3,113	81	538	13,604	462	6,393	3,181	59	352
	Corporates - Of Which: Specialised Lending	188	0	187	127	0	0	160	0	159	103	0	0
	Corporates - Of Which: SME	1,941	39	1,249	670	3	21	2,067	33	1,247	650	3	20
	Retail	13,681	11,033	12,882	3,209	71	773	15,006	1,020	14,224	4,398	100	592
	Retail - Secured on real estate property	7,480	115	7,467	463	2	26	8,761	285	8,748	866	51	79
	Retail - Secured on real estate property - Of Which: SME	321	19	310	159	1	3	356	26	351	150	2	5
	Retail - Secured on real estate property - Of Which: non-SME	7,159	95	7,157	304	1	23	8,405	258	8,396	715	49	74
	Retail - Qualifying Revolving	2	0	2	0	0	0	2	0	2	0	0	0
	Retail - Other Retail	6,199	988	5,413	2,746	69	747	6,242	736	5,475	3,532	49	513
	Retail - Other Retail - Of Which: SME	1,931	87	1,365	293	0	37	1,916	88	1,350	334	0	40
	Retail - Other Retail - Of Which: non-SME	4,268	901	4,048	2,452	69	710	4,326	648	4,126	3,198	49	473
	Equity	1	0	1	5	0	0	0	0	2	6	0	0
	Securitisation												
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2015					As of 30/06/2016						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
			Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted				
(mbl EUR, %)													
NETHERLANDS	Central banks and central governments	41	0	170	6	0	73	0	183	8	0	0	
	Institutions	1,695	0	1,588	518	0	2,517	0	2,629	607	0	0	
	Corporates	15,695	798	11,547	4,087	86	92	16,516	714	12,234	4,260	89	116
	Corporates - Of Which: Specialised Lending	350	124	308	140	0	77	389	85	340	178	0	73
	Corporates - Of Which: SME	53	0	53	16	0	0	156	12	150	46	1	0
	Retail	110	1	101	18	0	0	128	1	118	17	0	0
	Retail - Secured on real estate property	83	1	82	15	0	0	86	0	84	14	0	0
	Retail - Secured on real estate property - Of Which: SME	3	0	3	1	0	0	5	0	5	1	0	0
	Retail - Secured on real estate property - Of Which: non-SME	80	1	79	14	0	0	81	0	80	13	0	0
	Retail - Qualifying Revolving	3	0	2	0	0	3	0	2	0	0	0	
	Retail - Other Retail	23	0	17	4	0	39	0	31	3	0	0	
	Retail - Other Retail - Of Which: SME	1	0	1	0	0	0	0	1	0	0	0	
	Retail - Other Retail - Of Which: non-SME	22	0	16	4	0	37	0	30	2	0	0	
	Equity	1	0	1	2	0	1	0	1	2	0	0	
	Securitisation												
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2015					As of 30/06/2016						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
			Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted				
(mbl EUR, %)													
LUXEMBOURG	Central banks and central governments	0	0	15	0	0	0	0	13	0	0	0	
	Institutions	1,473	2	1,360	168	0	8	1,495	1	1,401	166	1	
	Corporates	12,964	229	10,828	2,688	16	49	12,676	218	10,770	2,953	39	50
	Corporates - Of Which: Specialised Lending	980	16	970	322	0	9	1,173	16	1,171	401	0	10
	Corporates - Of Which: SME	73	0	55	50	0	0	22	0	22	19	0	0
	Retail	44	3	43	7	0	1	27	1	26	6	0	0
	Retail - Secured on real estate property	41	3	40	6	0	1	25	1	25	5	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: non-SME	41	3	40	6	0	1	25	1	24	5	0	
	Retail - Qualifying Revolving	1	0	1	0	0	1	0	1	0	0	0	
	Retail - Other Retail	2	0	2	1	0	2	0	1	0	0	0	
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: non-SME	2	0	2	1	0	2	0	1	0	0	0	
	Equity	86	0	86	287	0	0	52	0	52	151	0	0
	Securitisation												
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2015					As of 30/06/2016						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
			Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted				
(mbl EUR, %)													
SWITZERLAND	Central banks and central governments	10,097	0	10,104	27	0	4,927	0	4,937	33	0	0	
	Institutions	2,081	0	2,235	294	0	3,156	0	3,199	299	0	0	
	Corporates	14,686	84	10,750	1,819	16	38	13,911	207	10,399	1,768	12	76
	Corporates - Of Which: Specialised Lending	31	0	31	51	0	0	24	0	24	44	0	0
	Corporates - Of Which: SME	512	0	321	86	0	0	1,107	0	925	158	0	0
	Retail	269	3	256	50	0	2	258	3	241	40	0	2
	Retail - Secured on real estate property	196	2	194	37	0	1	191	2	189	31	0	1
	Retail - Secured on real estate property - Of Which: SME	5	0	5	0	0	0	6	0	6	0	0	
	Retail - Secured on real estate property - Of Which: non-SME	191	2	189	37	0	1	184	2	183	31	0	1
	Retail - Qualifying Revolving	13	0	10	1	0	0	13	0	9	1	0	0
	Retail - Other Retail	59	2	52	13	0	1	54	1	42	8	0	1
	Retail - Other Retail - Of Which: SME	4	0	2	0	0	0	7	0	4	1	0	0
	Retail - Other Retail - Of Which: non-SME	55	2	50	12	0	1	47	1	38	7	0	1
	Equity	39	0	39	79	0	0	41	0	41	81	0	0
	Securitisation												
Other non credit-obligation assets													
IRB Total													

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

2016 EU-wide Transparency Exercise

Credit Risk - IRB Approach  
Deutsche Bank AG

		IRB Approach											
		As of 31/12/2015					As of 30/06/2016						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
		(m EUR, %)	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted			
FRANCE	Central banks and central governments	38	0	939	9	0	0	50	0	966	11	0	0
	Institutions	6,095	0	6,112	971	0	0	4,222	0	4,331	1,058	0	0
	Corporates	9,549	5	6,097	2,616	1	7	9,529	2	6,104	2,613	0	5
	Corporates - Of Which: Specialised Lending	620	0	620	241	0	1	625	0	625	198	0	1
	Corporates - Of Which: SME	9	0	8	3	0	0	11	0	10	5	0	0
	Retail	177	4	164	28	0	2	162	6	153	25	0	2
	Retail - Secured on real estate property	69	2	69	10	0	1	65	3	65	9	0	1
	Retail - Secured on real estate property - Of Which: SME	4	0	4	1	0	0	4	0	4	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	65	2	65	9	0	1	61	3	60	9	0	1
	Retail - Qualifying Revolving	7	0	5	0	0	0	7	0	5	0	0	0
	Retail - Other Retail	100	2	90	17	0	1	90	2	83	15	0	1
	Retail - Other Retail - Of Which: SME	2	0	2	0	0	0	1	0	1	0	0	0
	Retail - Other Retail - Of Which: non-SME	98	2	88	17	0	1	89	2	82	15	0	1
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
Securitisation													
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2015					As of 30/06/2016						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
		(m EUR, %)	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted			
SPAIN	Central banks and central governments	152	8	974	483	1	4	138	8	913	426	1	4
	Institutions	579	0	461	224	0	0	857	0	748	333	0	0
	Corporates	9,570	859	6,047	3,423	175	276	8,894	700	5,687	4,021	150	265
	Corporates - Of Which: Specialised Lending	393	0	391	326	0	2	354	0	354	279	0	2
	Corporates - Of Which: SME	1,012	155	670	299	6	80	1,004	105	671	457	7	53
	Retail	10,886	599	10,096	2,431	13	356	10,925	604	10,151	2,610	14	374
	Retail - Secured on real estate property	7,772	249	7,661	1,231	12	75	7,699	265	7,577	994	12	81
	Retail - Secured on real estate property - Of Which: SME	527	42	512	74	1	12	528	48	510	69	1	20
	Retail - Secured on real estate property - Of Which: non-SME	7,245	208	7,149	1,157	11	63	7,170	217	7,066	925	11	61
	Retail - Qualifying Revolving	5	0	4	0	0	0	5	0	3	0	0	0
	Retail - Other Retail	3,110	349	2,431	1,200	2	281	3,222	339	2,571	1,615	2	293
	Retail - Other Retail - Of Which: SME	1,831	103	1,179	489	0	72	1,893	75	1,232	735	1	51
	Retail - Other Retail - Of Which: non-SME	1,279	246	1,252	711	1	209	1,329	264	1,339	880	1	242
	Equity	8	0	8	29	0	0	3	0	3	8	0	0
Securitisation													
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2015					As of 30/06/2016						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
		(m EUR, %)	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted			
INDIA	Central banks and central governments	1,458	0	1,406	795	0	0	1,743	0	1,788	1,043	0	0
	Institutions	4,205	0	3,126	1,982	0	5	3,945	0	2,789	1,601	0	4
	Corporates	12,131	157	6,199	2,903	149	27	11,952	167	6,157	2,765	144	35
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	77	0	45	18	0	0	264	0	223	88	0	1
	Retail	13	0	12	5	0	0	11	0	10	4	0	0
	Retail - Secured on real estate property	3	0	3	0	0	0	2	0	2	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	3	0	3	0	0	0	2	0	2	0	0	0
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	9	0	8	4	0	0	8	0	8	4	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	8	0	8	4	0	0	7	0	7	3	0	0
	Equity	3	0	3	11	0	0	3	0	3	12	0	0
Securitisation													
Other non credit-obligation assets													
IRB Total													

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

## 2016 EU-wide Transparency Exercise

### Sovereign Exposure

Deutsche Bank AG

(mln EUR)

Country / Region	As of 31/12/2015																	
	Financial assets: Carrying Amount			Memo: breakdown by accounting portfolio														
		of which: loans and advances	of which: debt securities	Held for trading <sup>1</sup>	of which: Loans and advances	of which: Debt securities	Designated at fair value through profit or loss <sup>2</sup>	of which: Loans and advances	of which: Debt securities	Available-for-sale <sup>3</sup>	of which: Loans and advances	of which: Debt securities	Loans and Receivables <sup>4</sup>	of which: Loans and advances	of which: Debt securities	Held-to-maturity investments	of which: Loans and advances	of which: Debt securities
<b>TOTAL - ALL COUNTRIES</b>	<b>124,251.3</b>	21,903.7	102,347.6	<b>52,734.2</b>	492.6	52,241.5	<b>13,857.8</b>	2,144.1	11,713.6	<b>36,326.8</b>	0.0	36,326.8	<b>21,332.6</b>	19,266.9	2,065.7	<b>0.0</b>	0.0	0.0
Austria	3,002.8	0.0	3,002.8															
Belgium	2,799.8	14.1	2,785.7															
Bulgaria	22.4	0.0	22.4															
Croatia	548.3	459.3	89.0															
Cyprus	0.7	0.0	0.7															
Czech Republic	80.1	0.0	80.1															
Denmark	10.7	0.0	10.7															
Estonia	0.0	0.0	0.0															
Finland	2,041.5	331.3	1,710.2															
France	9,549.9	2,614.7	6,935.2															
Germany	29,557.2	11,211.8	18,345.4															
Greece	24.8	0.0	24.8															
Hungary	109.1	0.0	109.1															
Ireland	80.6	0.0	80.6															
Italy	1,442.0	14.4	1,427.6															
Latvia	35.3	0.0	35.3															
Lithuania	32.8	9.8	23.0															
Luxembourg	3,194.7	0.3	3,194.4															
Malta	0.0	0.0	0.0															
Netherlands	5,355.3	130.4	5,224.9															
Poland	479.7	8.6	471.1															
Portugal	286.6	220.6	66.0															
Romania	208.5	0.0	208.5															
Slovakia	30.4	0.0	30.4															
Slovenia	392.4	268.0	124.4															
Spain	948.0	467.8	480.3															
Sweden	286.2	0.0	286.2															
United Kingdom	6,806.4	234.8	6,571.6															
Iceland	1.7	0.0	1.7															
Liechtenstein	0.0	0.0	0.0															
Norway	4.0	0.0	4.0															
Switzerland	457.4	0.0	457.4															
Australia	2,228.5	25.4	2,203.1															
Canada	1,545.3	949.1	596.2															
China	955.3	529.3	426.0															
Hong Kong	0.7	0.0	0.7															
Japan	2,664.4	0.0	2,664.4															
U.S.	31,771.3	670.5	31,100.8															
<b>Other advanced economies non EEA</b>	<b>3,103.9</b>	232.8	2,871.1															
<b>Other Central and eastern Europe countries non EEA</b>	<b>386.6</b>	169.4	217.2															
<b>Middle East</b>	<b>520.0</b>	480.6	39.4															
<b>Latin America and the Caribbean</b>	<b>2,155.0</b>	545.8	1,609.2															
<b>Africa</b>	<b>198.1</b>	84.2	113.9															
<b>Others</b>	<b>10,932.6</b>	2,230.7	8,702.0															

**Note:**

The information reported covers all exposures to "General governments" as defined in paragraph 41. (b) of Annex V of ITS on Supervisory reporting: "central governments, state or regional governments, and local governments, including administrative bodies and non-commercial undertakings, but excluding public companies and private companies held by these administrations that have a commercial activity (which shall be reported under "non-financial corporations"); social security funds; and international organisations, such as the European Community, the International Monetary Fund and the Bank for International Settlements.

**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, Doha, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Mauritania, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

**Latin America:** Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela.

**Africa:** Algeria, Egypt, Morocco, South Africa and Tunisia.

<sup>(1)</sup> Includes "Trading financial assets" portfolio for banks reporting under GAAP

<sup>(2)</sup> Includes "Non-trading non-derivative financial assets measured at fair value through profit or loss" portfolio for banks reporting under GAAP

<sup>(3)</sup> Includes "Non-trading non-derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP

<sup>(4)</sup> Includes "Non-trading debt instruments measured at a cost-based method" and "Other non-trading non-derivative financial assets" portfolio for banks reporting under GAAP

## 2016 EU-wide Transparency Exercise

### Sovereign Exposure

Deutsche Bank AG

(mln EUR)

Country / Region	Financial assets: Carrying Amount			Memo: breakdown by accounting portfolio														
		of which: loans and advances	of which: debt securities	Held for trading <sup>1</sup>	of which:		Designated at fair value through profit or loss <sup>2</sup>	of which:		Available-for-sale <sup>3</sup>	of which:		Loans and Receivables <sup>4</sup>	of which:		Held-to-maturity investments	of which:	
					Loans and advances	Debt securities		Loans and advances	Debt securities		Loans and advances	Debt securities		Loans and advances	Debt securities			
<b>TOTAL - ALL COUNTRIES</b>	<b>132,633.2</b>	<b>20,949.5</b>	<b>111,683.7</b>	<b>57,894.9</b>	<b>368.8</b>	<b>57,526.1</b>	<b>12,730.0</b>	<b>1,178.3</b>	<b>11,551.7</b>	<b>38,484.4</b>	<b>0.0</b>	<b>38,484.4</b>	<b>21,392.0</b>	<b>19,402.4</b>	<b>1,989.6</b>	<b>2,131.9</b>	<b>0.0</b>	<b>2,131.9</b>
Austria	2,764.5	39.1	2,725.3															
Belgium	2,803.8	2.5	2,801.3															
Bulgaria	4.5	0.0	4.5															
Croatia	451.8	367.1	84.7															
Cyprus	0.1	0.0	0.1															
Czech Republic	7.9	0.0	7.9															
Denmark	6.2	0.0	6.2															
Estonia	0.0	0.0	0.0															
Finland	1,829.4	245.0	1,584.4															
France	10,046.0	2,694.4	7,351.5															
Germany	25,767.0	10,672.8	15,094.2															
Greece	0.7	0.0	0.7															
Hungary	66.9	0.0	66.9															
Ireland	678.5	0.0	678.5															
Italy	1,063.5	83.5	980.0															
Latvia	4.1	0.0	4.1															
Lithuania	43.8	9.8	34.0															
Luxembourg	2,923.1	0.0	2,923.1															
Malta	0.0	0.0	0.0															
Netherlands	4,991.1	100.2	4,890.9															
Poland	1,317.7	8.1	1,309.6															
Portugal	308.7	248.0	60.8															
Romania	111.8	0.0	111.8															
Slovakia	23.2	0.0	23.2															
Slovenia	314.3	233.2	81.2															
Spain	1,671.1	447.2	1,223.9															
Sweden	397.3	0.0	397.3															
United Kingdom	8,524.9	424.8	8,100.1															
Iceland	1.7	0.0	1.7															
Liechtenstein	0.0	0.0	0.0															
Norway	1.7	0.0	1.7															
Switzerland	484.0	0.0	484.0															
Australia	2,817.0	9.8	2,807.2															
Canada	518.5	34.5	484.0															
China	497.4	472.6	24.8															
Hong Kong	13.3	9.8	3.5															
Japan	4,023.3	35.9	3,987.4															
U.S.	33,586.7	565.5	33,021.3															
Other advanced economies non EEA	2,023.7	177.6	1,846.1															
Other Central and eastern Europe countries non EEA	348.2	166.6	181.7															
Middle East	1,078.8	1,026.4	52.4															
Latin America and the Caribbean	2,236.5	601.1	1,635.4															
Africa	329.6	77.5	252.1															
Others	18,550.8	2,196.6	16,354.2															

**Note:**

The information reported covers all exposures to "General governments" as defined in paragraph 41. (b) of Annex V of ITS on Supervisory reporting: "central governments, state or regional governments, and local governments, including administrative bodies and non-commercial undertakings, but excluding public companies and private companies held by these administrations that have a commercial activity (which shall be reported under "non-financial corporations"); social security funds; and international organisations, such as the European Community, the International Monetary Fund and the Bank for International Settlements.

**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, Doha, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Mauritania, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

**Latin America:** Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela.

**Africa:** Algeria, Egypt, Morocco, South Africa and Tunisia.

<sup>(1)</sup> Includes "Trading financial assets" portfolio for banks reporting under GAAP

<sup>(2)</sup> Includes "Non-trading non-derivative financial assets measured at fair value through profit or loss" portfolio for banks reporting under GAAP

<sup>(3)</sup> Includes "Non-trading non-derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP

<sup>(4)</sup> Includes "Non-trading debt instruments measured at a cost-based method" and "Other non-trading non-derivative financial assets" portfolio for banks reporting under GAAP

## 2016 EU-wide Transparency Exercise

### Performing and non-performing exposures

Deutsche Bank AG

	As of 31/12/2015							As of 30/06/2016						
	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions		Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount			Accumulated impairment, accumulated changes in fair value due to credit risk and provisions		Collaterals and financial guarantees received on non-performing exposures	
	Of which performing but past due >30 days and <=90 days	Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non-performing exposures <sup>3</sup>	Of which performing but past due >30 days and <=90 days		Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non-performing exposures <sup>3</sup>			
		Of which: defaulted						Of which: defaulted						
(min EUR, %)														
<b>Debt securities (including at amortised cost and fair value)</b>	<b>113,043</b>	<b>1</b>	<b>171</b>	<b>171</b>	<b>0</b>	<b>60</b>	<b>2</b>	<b>109,998</b>	<b>0</b>	<b>67</b>	<b>67</b>	<b>-8</b>	<b>16</b>	<b>0</b>
Central banks	699	0	0	0	0	0	0	968	0	1	1	0	0	0
General governments	50,106	0	0	0	0	0	0	54,149	0	0	0	-8	0	0
Credit institutions	28,076	0	1	1	0	0	0	25,422	0	11	11	0	0	0
Other financial corporations	23,841	0	23	23	0	7	0	23,599	0	24	24	0	8	0
Non-financial corporations	10,321	1	147	147	0	53	2	5,859	0	30	30	0	8	0
<b>Loans and advances (including at amortised cost and fair value)</b>	<b>631,232</b>	<b>630</b>	<b>15,086</b>	<b>14,687</b>	<b>447</b>	<b>5,531</b>	<b>6,086</b>	<b>793,668</b>	<b>587</b>	<b>14,920</b>	<b>14,526</b>	<b>439</b>	<b>5,160</b>	<b>4,539</b>
Central banks	3,099	0	0	0	0	0	0	123,483	0	0	0	7	0	0
General governments	21,424	0	19	19	3	10	2	20,592	0	15	15	4	7	0
Credit institutions	65,461	2	168	168	15	26	3	85,212	7	33	33	16	15	12
Other financial corporations	194,693	19	1,353	1,353	54	124	439	206,271	7	1,436	1,436	53	91	172
Non-financial corporations	127,777	162	8,126	8,124	298	3,368	2,718	147,614	125	8,728	8,717	275	3,494	2,197
of which: small and medium-sized enterprises at amortised cost	12,572	47	801	801	25	391	353	13,317	35	810	803	34	377	283
Households	218,778	447	5,419	5,023	77	2,004	2,925	210,496	448	4,708	4,326	85	1,553	2,159
<b>DEBT INSTRUMENTS other than HFT</b>	<b>744,275</b>	<b>631</b>	<b>15,257</b>	<b>14,858</b>	<b>448</b>	<b>5,591</b>	<b>6,088</b>	<b>903,666</b>	<b>587</b>	<b>14,987</b>	<b>14,593</b>	<b>431</b>	<b>5,176</b>	<b>4,539</b>
<b>OFF-BALANCE SHEET EXPOSURES</b>	<b>295,323</b>		<b>787</b>	<b>787</b>	<b>159</b>	<b>153</b>	<b>97</b>	<b>272,223</b>		<b>1,613</b>	<b>1,613</b>	<b>153</b>	<b>134</b>	<b>467</b>

<sup>(1)</sup> For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

<sup>(2)</sup> Institutions report here collective allowances for incurred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

<sup>(3)</sup> Institutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

## 2016 EU-wide Transparency Exercise

### Forborne exposures

Deutsche Bank AG

	As of 31/12/2015					As of 30/06/2016				
	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		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		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 non-performing exposures with forbearance measures	Of which on non-performing exposures with forbearance measures			
(min EUR, %)										
<b>Debt securities (including at amortised cost and fair value)</b>	<b>74</b>	<b>74</b>	<b>12</b>	<b>12</b>	<b>0</b>	<b>11</b>	<b>11</b>	<b>0</b>	<b>0</b>	<b>0</b>
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	74	74	12	12	0	11	11	0	0	0
<b>Loans and advances (including at amortised cost and fair value)</b>	<b>5,425</b>	<b>3,754</b>	<b>1,353</b>	<b>1,351</b>	<b>2,493</b>	<b>5,338</b>	<b>3,541</b>	<b>1,329</b>	<b>1,312</b>	<b>2,214</b>
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	10	8	4	4	0	7	7	4	4	0
Credit institutions	2	2	7	7	0	1	1	0	0	0
Other financial corporations	102	96	13	13	62	162	152	48	48	61
Non-financial corporations	2,904	2,509	973	973	1,387	2,946	2,358	866	866	1,364
of which: small and medium-sized enterprises at amortised cost	393	259	113	113	213	361	298	121	121	181
Households	2,406	1,140	356	353	1,044	2,221	1,022	411	394	788
<b>DEBT INSTRUMENTS other than HFT</b>	<b>5,498</b>	<b>3,828</b>	<b>1,365</b>	<b>1,363</b>	<b>2,493</b>	<b>5,349</b>	<b>3,552</b>	<b>1,329</b>	<b>1,312</b>	<b>2,214</b>
<b>Loan commitments given</b>	<b>160</b>	<b>75</b>	<b>0</b>	<b>0</b>	<b>15</b>	<b>130</b>	<b>76</b>	<b>0</b>	<b>0</b>	<b>16</b>

<sup>(1)</sup> For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30□