

2021 EU-wide Stress Test

Bank Name	Deutsche Bank AG
LEI Code	7LTWFZYICNSX8D621K86
Country Code	DE



2021 EU-wide Stress Test: Summary

~	+	Bank	^
1011	TSCHE	Bank	Δ

		1	2	3	4	5	6	7
		Actual		Baseline Scenario			Adverse Scenario	
Roy Nui	(mln EUR, %)	31/12/2020	31/12/2021	31/12/2022	31/12/2023	31/12/2021	31/12/2022	31/12/2023
1	Net interest income	11,319	11,166	10,267	8,614	9,945	9,263	7,465
2	Gains or losses on financial assets and liabilities held for trading and trading financial assets and trading financial liabilities	2,336	3,291	3,291	3,291	-631	2,468	2,468
3	Impairment (-) or reversal of impairment (+) on financial assets not measured at fair value through profit or loss	-1,789	-1,768	-1,202	-1,142	-5,916	-1,180	-1,310
4	Profit or (-) loss for the year	624	1,863	1,746	641	-10,182	247	-1,484
5	Coverage ratio: non-performing exposure (%)	25.80%	26.05%	25.72%	25.49%	27.47%	27.35%	27.02%
6	Common Equity Tier 1 capital	44,885	45,758	46,524	45,832	32,681	31,663	28,305
7	Total Risk exposure amount (all transitional adjustments included)	328,951	333,585	335,236	336,076	366,933	373,789	374,492
8	Common Equity Tier 1 ratio, %	13.64%	13.72%	13.88%	13.64%	8.91%	8.47%	7.56%
9	Fully loaded Common Equity Tier 1 ratio, %	13.63%	13.70%	13.87%	13.62%	8.28%	8.18%	7.43%
10	Tier 1 capital	51,734	52,607	52,273	51,581	39,530	37,412	34,053
11	Total leverage ratio exposures	1,078,268	1,078,268	1,078,268	1,078,268	1,078,268	1,078,268	1,078,268
12	Leverage ratio, %	4.80%	4.88%	4.85%	4.78%	3.67%	3.47%	3.16%
13	Fully loaded leverage ratio, %	4.69%	4.77%	4.85%	4.78%	3.35%	3.37%	3.11%
			Memorano	lum items				
14	Total amount of instruments with mandatory conversion into ordinary shares upon a fixed date in the 2021-2023 period (cumulative conversions) ¹		0	0	0	0	0	0
15	Total Additional Tier 1 and Tier 2 instruments eligible as regulatory capital under the CRR provisions that convert into Common Equity Tier 1 or are written down upon a trigger event ²		5,748	5,748	5,748	5,748	5,748	5,748
16	Of which: eligible instruments whose trigger is above CET1 capital ratio in the adverse scenario ²		0	0	0	0	0	0

¹ Conversions not considered for CET1 computation

² Excluding instruments with mandatory conversion into ordinary shares upon a fixed date in the 2021-2023 period

17	IFRS 9 transitional arrangements?	Yes (static and dynamic)
18	New definition of default?	No



	III A	Deutsche Bank AG																
				1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
											Actual							
											31/12/2020							
					Exposur	e values			Risk exposu	ire amounts								
				A-IRI	3	F-IRB		A-I	RB	F-I	RB	Chara d assessment	G 2	Chama 2 arms arms	Stock of	Stock of	Stock of provisions for	Coverage Ratio -
RowN um			(mln EUR, %)	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure		provisions for Stage 2 exposure		Stage 2 expecure
1		Central banks	(20.3, 70)	81,338	0	0	C	13,702	0	0		0 70,611	1 52	2 0	2	0	(0 100.00%
2		Central governments		45,521	18	24	С	0 4,344	3	0		0 10,205	377	12	7	5	1:	1 00.649/5
3		Institutions		41,271	1,799	4	C	6,628	238	5		0 13,986 0 227,260	5 562	. 39	4	1		1 2.54% 1 2.54% 2 18.37% 0 9.57% 6 53.53% 5 40.86% 8 24.23% 3 46.78%
4		Corporates		280,571	13,449	7,482	139	9 93,328	2,759	3,304		0 227,260	18,942 4 3,324 8 2,246 4 18,492	9,811	338	261	1,802	2 18.37%
5		Corporates - Of Which: Specialised Lending		37,076	3,182	1,531	28	8,167	456	1,094		0 31,554	3,324	2,611	50	36	250	9.57%
6		Corporates - Of Which: SME		19,373	383	110	3	7,148	150	50		0 14,968 0 201,904	3 2,246	460	18	38	246	6 53.53%
7		Retail		223,393	4,003	0	C	9,231	1,093	0			18,492	3,976	295	430		5 40.86%
8		Retail - Secured on real estate property		177,000	1,594	0	C	29,967	650	0		0 161,133	3 14,132	1,559	79	200	378	8 24.23%
9	Deutsche Bank AG	Retail - Secured on real estate property - Of Which: SME		8,618	96	0	C	0 880	30	0		0 7,793			3	9	43	3 46.78%
10	Deutsche Dank Ad	Retail - Secured on real estate property - Of Which: non-SME		168,382	1,497	0	C	29,087	620	0		0 153,341 0 10,719	13,207		76	191	33!	5 22.81% 6 60.68% 1 51.24%
11		Retail - Qualifying Revolving		11,315	75	0	С	1,078	43	0		0 10,719	582		. 5	13	56	6 60.68%
12		Retail - Other Retail		35,078	2,334	0	С	18,186	401	0		0 30,052	-	-	211	217	1,19	1 51.24%
13		Retail - Other Retail - Of Which: SME		4,740	197	0	C	1,286	58	0		0 4,104	670		7	12	214	4 83.38% 7 47.26%
14		Retail - Other Retail - Of Which: non-SME		30,338	2,137	0	С	16,899	342	0		0 25,949	3,109	2,068	204	204	977	7 47.26%
15		Equity		3,393	26			9,617	51			114	1 (0	0	0	(0 -
16		Securitisation																
17		Other non-credit obligation assets		10,362	90			7,979	90			816	5 (56	2	0	(0 0.00% B 24.75%
18		IRB TOTAL		685,849	19,385	7,510	139	184,828	4,235	3,309		0 524,897	38,424	13,894	649	697	3,438	24.75%

											Actual						
											31/12/2020						
					Exposur	e values			Risk exposı	ure amounts							
				A-IRI	В	F-IR	В	A-IR	В	F-II	RB			Stock of	Stock of	Stock of	Coverage Ratio -
RowN um			(mln EUR, %)	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure Stage	e 2 exposure Stage 3 exposure		provisions for Stage 2 exposure	provisions for	Stage 3 exposure
19		Central banks		4,704	0	0	0	11,761	0	0		0 0	0 0	0	0	0	-
20		Central governments		3,981	0	24	0	0	0	0		0 6	0 0	0	0	0	-
21		Institutions		2,278	38	3	0	371	20	5		0 592	1 38	0	0	1	1.56%
22		Corporates		44,975	937	5,079	106	18,418	212	2,459		0 50,542	3,555 1,097	48	51	604	55.05%
23		Corporates - Of Which: Specialised Lending		1,522	65	1,089	28	477	0	783		0 2,276	301 74	1	4	30	41.12%
24		Corporates - Of Which: SME		9,841	152	78	1	3,362	24	43		0 10,093	832 188	7	10	129	68.68%
25		Retail		196,024	2,108	0	0	39,590	593	0		0 177,828	15,450 2,286	223	310	854	37.35% 15.11%
26		Retail - Secured on real estate property		161,029	1,094	0	0	27,882	468	0		0 146,460	12,670 1,057	72	171	160	15.11%
27	GERMANY	Retail - Secured on real estate property - Of Which: SME		8,389	51	0	0	827	21	0		0 7,620	813 39	3	8	10	25.39%
28	GERMANT	Retail - Secured on real estate property - Of Which: non-SME		152,640	1,043	0	0	27,055	448	0		0 138,840	11,857 1,018	69	162	150	14.72%
29		Retail - Qualifying Revolving		11,180	72	0	0	1,044	42	0		0 10,596	569 89	5	13	54	60.69%
30		Retail - Other Retail		23,815	941	0	0	10,664	83	0		0 20,771	2,211 1,140	146	127	640	56.12%
31		Retail - Other Retail - Of Which: SME		2,979	30	0	0	527	19	0		0 2,601	247 43	2	3	29	67.63%
32		Retail - Other Retail - Of Which: non-SME		20,837	911	0	0	10,137	63	0		0 18,170	1,965 1,098	144	124	611	55.67%
33		Equity		1,046	0			3,485	0			25	0	0	0	0	-
34		Securitisation															
35		Other non-credit obligation assets		7,628	0			5,246	0			361	0 0	1	0	0	-
36		IRB TOTAL		260,636	3,083	5,107	106	78,871	824	2,463		0 229,355	19,007 3,422	272	361	1,459	42.62%

										Actual						
										31/12/2020						
				Exposur	e values			Risk exposı	ure amounts							
			A-IRI	3	F-1	RB	A-IR	RB	F-I	[RB			Stock of	Stock of	Stock of	Coverage Ratio -
RowN um		(mln EUR, %)	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure Stage	2 exposure Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Chago 2 ovenocure
37	Central banks		54,580	0	0		0 17	0	0		0 51,901	0 0	C	(,) -
38	Central governments		23,275	0	0		0 136	0	0		0 8,243	0 0	C	, () () -
39	Institutions		8,992	1,597	0		0 688	200	0		0 3,186	16 0	1)) -
40	Corporates		96,662	3,083	87		3 24,024	639	17		0 64,942	4,959 2,419	132	. 78	3 24 ^r	5 10.13%
41	Corporates - Of Which: Specialised Lending		19,906	808	0		0 3,381	80	0		0 15,763	1,115 628	32		t 9°	1 14.53%
42	Corporates - Of Which: SME		2,966	29	2		0 504	26	0		0 803	175 28	C	1		7 25.31%
43	Retail		270	2	0		0 42	1	0		0 79	3 1	C	, ()	1 49.41% 0 43.86%
44	Retail - Secured on real estate property		55	1	0		0 11	0	0		0 52	3 1	C	, () (43.86%
45 UNITED STATES	Retail - Secured on real estate property - Of Which: SME		1	0	0		0 0	0	0		0 1	0 0	C) C) () -
46 UNITED STATES	Retail - Secured on real estate property - Of Which: non-SME		54	1	0		0 11	0	0		0 51	3 1	C) C) (0 43.86%
47	Retail - Qualifying Revolving		5	0	0		0 0	0	0		0 5	0 0	C	, () (57.28%
48	Retail - Other Retail		210	0	0		0 30	0	0		0 23	0 0	C	,) (0 67.05%
49	Retail - Other Retail - Of Which: SME		17	0	0		0 5	0	0		0 19	0 0	C	,) () -
50	Retail - Other Retail - Of Which: non-SME		193	0	0		0 26	0	0		0 4	0 0	C) (/ (0 67.05%
51	Equity		750	0			1,764	0			0	0 0	C) (/ () -
52	Securitisation															
53	Other non-credit obligation assets		1,515	0			1,515	0			57	0 0	C	, (/) -
54	IRB TOTAL		186,044	4,681	87		3 28,186	839	17		0 128,409	4,978 2,420	133	, 78	, 24f	10.15%

										Actual							
										31/12/2020							
				Expos	ire values			Risk expos	ure amounts								
			P	-IRB	F-I	RB	A-I	RB	F-I	RB				Stock of	Stock of	Stock of	Coverage Ratio -
RowN um		(m	Non-defaulted n EUR, %)	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Stage 2 expecure
55		Central banks		0	0 0		0 0	C	0		0 0	0) (0	0	(0 -
56		Central governments	61	8	0		0 464	C	0		0 0	0) (0	0	(0 -
57		Institutions	55	6	1 0		0 265	C	0		0 185	42	2	. 0	0	(0 55.57% 1 46.73% 2 5.21% 7 66.61% 3 71.81% 3 49.04% 11 68.19% 12 44.83% 1 53.06% 19 83.89% 10 90.36% 10 81.85%
58		Corporates	7,98	9 32	5 67		0 4,658	48	28		0 6,832	1,379	238	12	. 27	111	1 46.73%
59		Corporates - Of Which: Specialised Lending	80	6 12	2 4		0 168	10	3		0 757	37	45	5 1	. 1		2 5.21%
60		Corporates - Of Which: SME	2,33	8 6	0 3		0 1,348	16	1		0 1,592	782	71	. 3	13	47	7 66.61%
61		Retail	14,53	0 95	0		0 7,211	304	. 0		0 12,888	1,554	728	62	. 73	523	3 71.81%
62		Retail - Secured on real estate property	6,18	3 25	9 0		0 943	85	0		0 5,866	417	251	. 5	8	123	3 49.04%
63	ITALY	Retail - Secured on real estate property - Of Which: SME	11	7 4	2 0		0 43	5	0		0 83	88	45	0	1	3:	1 68.19%
64	ITALT	Retail - Secured on real estate property - Of Which: non-SME	6,06	6 21	7 0		0 899	80	0		0 5,783	330	206	5	7	92	2 44.83%
65		Retail - Qualifying Revolving	4	4	1 0		0 23	1	. 0		0 39	9	5	. 0	0		1 53.06%
66		Retail - Other Retail	8,30	2 69	0		0 6,245	219	0		0 6,984	1,131	476	57	65	399	9 83.89%
67		Retail - Other Retail - Of Which: SME	1,16	6 11	1 0		0 444	27	0		0 778	280	114	1 2	. 2	103	3 90.36%
68		Retail - Other Retail - Of Which: non-SME	7,13	6 58	0 0		0 5,801	192	. 0		0 6,206	851	. 362	2 55	63	290	ó 81.85%
69		Equity	12	4	0		379	2			C	0		0	0		ა -
70		Securitisation															
71		Other non-credit obligation assets	15	2	0		152	C			C	0) (0	0		ე -
72		IRB TOTAL	23,96	9 1,27	7 67		0 13,130	354	28		0 19,906	2,974	967	73	100	635	5 65.63%



2021 EU-wide Stress Test: Credit risk IRB Deutsche Bank AG

		Deutsche Bank AG																
				1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
											Actual							
											31/12/2020							
					Exposul	re values			Risk expos	ure amounts								
				A-IR	3	F-IRI	В	A-II	RB	F-IF	RB				Stock of	Stock of	Stock of	Coverage Batio
RowN um			(mln EUR, %)	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
73		Central banks		1	0	0	(0	C	0		0 0)		0 0	(0	-
74		Central governments		1,300	4	0	(592	1	0		0 0)		3 0	(2	63.27%
75		Institutions		1,192	0	0	(284	C	0		0 168	3		0	(0	-
76		Corporates		6,872	2,308	100	24	4,517	398	57		0 7,006	340	1,80	4 23	12	2 94	5.19% 0.71%
77		Corporates - Of Which: Specialised Lending		751	563	62	(201	91	44		0 773		2 44	5 1		1 3	0.71%
78		Corporates - Of Which: SME		653	65	1	(694	13	0		0 735	,		1 3	(5 32	44.61%
79		Retail		9,032	628	0	(1,804	122	0		0 8,038	1,27	64	5 10	4:	1 195	30.14%
80		Retail - Secured on real estate property		6,930	155	0	(713	51	0		0 6,106	887	7 16	6 2	18	3 59	35.72%
81	SPAIN	Retail - Secured on real estate property - Of Which: SME		86	2	0	(9	4	0		0 64	22	2	9 0	(3	30.14% 30.14% 35.72% 30.02% 36.02% 61.13%
82	SPAIN	Retail - Secured on real estate property - Of Which: non-SME		6,844	153	0	(704	47	0		0 6,043	86!	5 15	7 2	18	57	36.02%
83		Retail - Qualifying Revolving		4	0	0	(0	<u> </u>	0		0 4	})	0	(0	61.13%
84		Retail - Other Retail		2,098	473	0	(1,091	70	0		0 1,929	388	3 48	0 8	23	135	28.21%
85		Retail - Other Retail - Of Which: SME		491	55	0	(284	11	0		0 612	2 140	9	9 3	{	82	28.21% 82.09% 14.11%
86		Retail - Other Retail - Of Which: non-SME		1,607	418	0	(807	59	0		0 1,317	248	38	0 4	16	54	14.11%
87		Equity		23	0			83	<u> </u>			0)		0	(0	-
88		Securitisation																
89		Other non-credit obligation assets		125	56			125	56			26	6	5	6 1	(0	0.00%
90		IRB TOTAL		18,545	2,997	100	24	7,406	577	57		0 15,238	1,615	2,509	34	54	290	11.56%

										Actual						
										31/12/2020						
				Exposur	e values			Risk exposu	ire amounts							
			A-IR	RB	F-II	RB	A-IF	lB	F-IF	RB			Stock of	Stock of	Stock of	Coverage Ratio -
RowN um		(mln EUR, %	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure Stage 2	exposure Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Chago 2 ovenosuro
91		Central banks	0	0	0		0 0	0	0		0 0	0 0	0	0	0	-
92		Central governments	474	0	0		0	0	0		0	0 0	0	0	0	-
93		Institutions	4,280	148	0		0 399	19	0		0 211	4 0	0	0	0	-
94		Corporates	14,005	777	77		0 4,340	129	22		0 7,334	489 142	15	12	100	70.05%
95		Corporates - Of Which: Specialised Lending	535	34	0		0 156	8	0		0 423	92 37	2	2	3	8.44%
96		Corporates - Of Which: SME	537	0	1		0 174	0	0		0 326	12 0	1	1	0	-
97		Retail Retail	112	36	0		0 20	5	0		0 100	11 34	0	0	5	15.67% 51.11%
98		Retail - Secured on real estate property	78	3	0		0 13	1	0		0 72	7 3	0	0	1	51.11%
99	UNITED KINGDOM	Retail - Secured on real estate property - Of Which: SME	1	0	0		0 0	0	0		0 1	0 0	0	0	0	-
100	ONLIED KINGDOM	Retail - Secured on real estate property - Of Which: non-SME	77	3	0		0 13	1	0		0 71	7 3	0	0	1	51.11%
101		Retail - Qualifying Revolving	4	0	0		0 0	0	0		0 4	0 0	0	0	0	77.66%
102		Retail - Other Retail	30	34	0		0 7	4	0		0 25	4 31	0	0	4	12.72%
103		Retail - Other Retail - Of Which: SME	8	0	0		0 2	0	0		0 10	0 0	0	0	0	
104		Retail - Other Retail - Of Which: non-SME	22	34	0		0 5	4	0		0 15	4 31	0	0	4	12.72%
105		Equity	242	0			810	0			19	0 0	0	0	0	
106		Securitisation														
107		Other non-credit obligation assets	87	0			87	0			87	0 0	0	0	0	
108		IRB TOTAL	19,200	961	77		0 5,656	153	22		0 7,751	505 176	15	12	105	59.68%

											Actual					
											31/12/2020					
					Exposur	e values			Risk exposu	ire amounts						
				A-IR	3	F-IR	В	A-IR	В	F-IR	RB			Stock of	Stock of Stock of	Coverage Ratio -
RowN um			(mln EUR, %)	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure Stage 2 o	exposure Stage 3 exposure	provisions for Stage 1 exposure	provisions for provisions of Stage 2 exposure Stage 3 expo	Chago 2 ovenocure
109		Central banks		3,595	0	0		0 0	0	0		0 3,594	0 0	0	0	0 -
110		Central governments		65	0	0		0 6	0	0		0 8	0 0	0	0	0 -
111		Institutions		3,679	0	0		0 222	0	0		0 221	1 0	0	0	0 -
112		Corporates		9,859	844	130		2,031	200	68		0 8,953	816 476	4	1	35 7.30%
113		Corporates - Of Which: Specialised Lending		105	0	3		0 12	0	2		0 108	0 0	0	0	0 -
114		Corporates - Of Which: SME		36	0	1		0 16	0	0		0 39	2 0	0	0	0 -
115		Retail		224	4	0		0 39	1	0		0 194	29 4	0	1	2 39.90%
116		Retail - Secured on real estate property		182	2	0		0 31	1	0		0 158	23 2	0	1	1 34.10%
117	SWITZERLAND	Retail - Secured on real estate property - Of Which: SME		4	0	0		0 0	0	0		0 4	1 0	0	0	0 -
118	SWITZLKLAND	Retail - Secured on real estate property - Of Which: non-SME		177	2	0		0 31	1	0		0 155	23 2	0	1	1 34.10%
119		Retail - Qualifying Revolving		14	0	0		0 1	0	0		0 13	1 0	0	0	0 73.14%
120		Retail - Other Retail		29	1	0		0 7	0	0		0 23	4 2	0	0	1 44.08%
121		Retail - Other Retail - Of Which: SME		5	0	0		0 1	0	0		0 5	1 0	0	0	0 -
122		Retail - Other Retail - Of Which: non-SME		24	1	0		0 6	0	0		0 18	4 2	0	0	1 44.08%
123		Equity		61	0			116	0			0	0 0	0	0	0 -
124		Securitisation														
125		Other non-credit obligation assets		42	0			41	0			6	0 0	0	0	0 -
126		IRB TOTAL		17,525	848	130		2,455	201	68		0 12,977	846 480	4	1	36 7.58%

			ı								Actual							
											31/12/2020							
					Exposu	re values			Risk exposi	ure amounts								
				A-II		F-IF	RB	A-I		F-I	RB				Stock of	Stock of	Stock of	
RowN um			(mln EUR, %)	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for	provisions for Stage 2 exposure	provisions for	Coverage Ratio - Stage 3 exposure
127		Central banks		0	C	0	(0	0	0		0 (0	0	0	(J -
128		Central governments		1,518	C	0	(5	0	0		0 (0	0	0	0	(J -
129		Institutions		724	C	0	(186	0	0		0 250	0	0	0	0	() -
130		Corporates		13,222	265	174	(5,092	61	. 77		0 11,495	5 580	270) 22	13	117	7 43.14%
131		Corporates - Of Which: Specialised Lending		1,533	36	54	(259	0	40		0 1,568	3 27	36	5 1	0	17	7 48.18%
132		Corporates - Of Which: SME		458	40	0	(145	9	0		0 263	3 29	9 44	1	1	25	5 55.37%
133		Retail		103	2	0	(18	1	. 0		0 94	4 9) 2	2 0	0	(ე 17.41%
134		Retail - Secured on real estate property		87	1	0	(13	1	. 0		0 80	7	7 1	. 0	0	(5 55.37% 0 17.41% 0 7.34%
135	NETHERLANDS	Retail - Secured on real estate property - Of Which: SME		2	C	0	(0	0	0		0 2	2 0	0	0	0	(J -
136	NETHERLANDS	Retail - Secured on real estate property - Of Which: non-SME		84	1	0	(13	1	. 0		0 77	7 7	7 1	. 0	0	(0 7.34%
137		Retail - Qualifying Revolving		4	C	0	(0	0	0		0	4 C	0	0	0	(0 79.07% 0 54.51%
138		Retail - Other Retail		12	C	0	(0 4	0	0		0 10	2	2 0	0	0	(ე 54.51%
139		Retail - Other Retail - Of Which: SME		5	C	0	(2	0	0		0	5 0	0	0	0	(J -
140		Retail - Other Retail - Of Which: non-SME		7	C	0	(3	0	0		0	5 1		0	0	(0 54.51%
141		Equity		1	C			2	0			(0	0	0	0	(J -
142		Securitisation																
143		Other non-credit obligation assets		18	С			18	0			(0 0	0	0	0	(J -
144		IRB TOTAL		15,585	266	174		5,320	62	. 77		0 11,838	589	272	22	13	117	7 42.97%



		Deutsche Bank AG															
				1	2	3	4	5	6	7	8	9	10 11	12	13	14	15
											Actual						
											31/12/2020						
					Exposur	re values			Risk expos	ure amounts							
				A-IR	В	F-If	RB	A-IR	RB	F-I	RB	7		Stock of	Stock of	Stock of provisions for	Coverage Ratio -
RowN um			(mln EUR, %)	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure Stage 2	2 exposure Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Stage 2 expecure
145		Central banks	(2014 70)	0	0	0		0 0	C	0		0 0	0 0	0		0) -
146		Central governments		0	0	0		0 0	C	0		0 0	0 0	0) (0) -
147		Institutions		475	0	0		0 126	C	0		0 335	0 0	0)	0) -
148		Corporates		9,279	73	68		0 2,873	28	28		0 7,696	524 58	12	. 11	1 3	5.15%
149		Corporates - Of Which: Specialised Lending		4,077	15	45		0 1,202	4	27		0 3,567	249 0	7	' 1	. 0) -
150		Corporates - Of Which: SME		399	0	0		0 267	C	0		0 183	153 0	1	. 6	5 0) -
151		Retail		324	1	0		0 40	C	0		0 58	7 1	0)	0	26.86% 22.73%
152		Retail - Secured on real estate property		59	1	0		0 16	0	0		0 52	7 1	0		0	, 22.73%
153	LUXEMBOURG	Retail - Secured on real estate property - Of Which: SME		8	0	0		0 1		0		0 7	1 0	0	(0	<i>j</i> -
154		Retail - Secured on real estate property - Of Which: non-SME		51	1	0		0 16	C	0		0 45	6 1	0) (0	22.73% 76.68%
155		Retail - Qualifying Revolving		1	0	0		0 0	<u>C</u>	0		0 1	0 0	0) (0	76.68%
156		Retail - Other Retail		264	0	0		0 24	<u>C</u>	0		0 5	0 0	0		0	51.65%
157		Retail - Other Retail - Of Which: SME		0	0	0		0 0	<u> </u>	0		0	0 0	0		0	/ -
158		Retail - Other Retail - Of Which: non-SME		264	0	0		0 24	<u>C</u>	0		0 4	0 0	0		0	51.65%
159		Equity		327	0			811	C			69	0 0	C		0	/-
160		Securitisation															
161		Other non-credit obligation assets		10,450	0	60		44 0 3,895	20	20		0 8,157	531 59	12) (: 11	0	5.57%
162		IRB TOTAL		10,450	/4	80		3,895	29	28		0,13/	231 23	12	11	. 3	5.57%

											Actual						
											31/12/2020						
					Exposu	re values			Risk expos	ure amounts							
				A-IR	В	F-I	RB	A-IRE	3	F-II	₹В			Stock of	Stock of	Stock of	Coverage Ratio -
RowN um			(mln EUR, %)	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure Stage 2 ex	posure Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Stage 3 exposure
163		Central banks		8,319	C	0		0 0	C	0		0 8,198	0 0	C	0	,) -
164		Central governments		178	C	0		0 0	C	0		0 8	0 0	C	, O'	,) -
165		Institutions		866	C	0		0 150	C	0		0 147	0 0	C	0'	,) -
166		Corporates		2,569	21	. 1		0 815	26	0		0 1,372	340 21	1	. 1'		0.00%
167		Corporates - Of Which: Specialised Lending		462	C	0		0 76	C	0		0 252	165 0	C	0	,	0.00%
168		Corporates - Of Which: SME		134	C	0		0 63	C	0		0 2	0 0	C	0	,) -
169		Retail		6	C	0		0 0	C	0		0 6	0 0	C	0	,	0 16.71%
170		Retail - Secured on real estate property		5	C	0		0 0	C	0		0 5	0 0	C	0	,) <u>-</u>
171	JAPAN	Retail - Secured on real estate property - Of Which: SME		0	C	0		0 0	C	0		0 0	0 0	C	0	,) <u>-</u>
172	JAPAN	Retail - Secured on real estate property - Of Which: non-SME		5	C	0		0 0	C	0		0 5	0 0	C	0	,) -
173		Retail - Qualifying Revolving		1	C	0		0 0	C	0		0 1	0 0	C	0	,	0 36.31%
174		Retail - Other Retail		0	C	0		0 0	C	0		0 1	0 0	C	0	,	0 13.44%
175		Retail - Other Retail - Of Which: SME		0	C	0		0 0	C	0		0 1	0 0	C	0	,) -
176		Retail - Other Retail - Of Which: non-SME		0	C	0		0 0	C	0		0 0	0 0	C	0	,	0 13.44%
177		Equity		4	C			13	C			0	0 0	C	0	,	J -
178		Securitisation															
179		Other non-credit obligation assets		18	C			18	C			5	0 0	C	0	,	j -
180		IRB TOTAL		11,960	21	1		0 998	26	0		0 9,736	340 21	1	. 1		0.01%

											Actual						
											31/12/2020						
					Exposur	e values			Risk expos	ure amounts							
				A-:	RB	F-I	RB	A-I	RB	F-I	RB			Stock of	Stock of	Stock of	Coverage Ratio -
RowN um			(mln EUR, %)	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Chago 2 oversours
181		Central banks		593	0	0		195	0	0		0 314	0 (0	0	С) <u>-</u>
182		Central governments		2,874	0	0		1,631	0	0		0 75	0 (0	0	C) -
183		Institutions		479	0	0		214	0	0		0 608	0 (0	0	C) -
184		Corporates		5,138	816	12		2,097	197	6		0 4,552 21	4 99	9	1	44	44.51%
185		Corporates - Of Which: Specialised Lending		173	42	0		24	26	0		0 150 2	2 8	3 (0	2	21.85%
186		Corporates - Of Which: SME		489	15	1		126	2	0		0 83 9	0	2 (0	C	2 21.85% 0 10.40%
187		Retail		69	0	0		29	0	0		0 62	7 (0	0	C	72.04%
188		Retail - Secured on real estate property		18	0	0		6	0	0		0 17	2 (0	0	C) -
189	INDIA	Retail - Secured on real estate property - Of Which: SME		0	0	0		0	0	0		0 0	0 (0	0	C) -
190	INDIA	Retail - Secured on real estate property - Of Which: non-SME		18	0	0		6	0	0		0 17	2 (0	0	C) -
191		Retail - Qualifying Revolving		3	0	0		0	0	0		0 2	0 (0	0	C	72.45%
192		Retail - Other Retail		48	0	0		23	0	0		0 43	5 (0	0	C	71.95%
193		Retail - Other Retail - Of Which: SME		2	0	0		1	0	0		0 2	0 (0	0	C	' -
194		Retail - Other Retail - Of Which: non-SME		46	0	0		22	0	0		0 41	4 (0	0	C	71.95%
195		Equity		38	24			141	45			0	0 (0	0	C	- ر
196		Securitisation															
197		Other non-credit obligation assets		83	0			83	0			36	0 (0	0	C) -
198		IRB TOTAL		9,273	840	12		4,389	243	6		0 5,647 22	99	9	1	44	44.59%



	Deutsche Bank AG																					
		16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36
												Baseline Scenario										
					31/12/2021							31/12/2022							31/12/2023			
RowN um	(mln E	Stage 1 exposure	e Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposur	e Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
1	Central banks	70,59	00 52	21	2	(2	10.39%	70,569	5	52 4	2	2 0	4	10.20%	70,525	74	64	2	0	6	10.13%
2	Central governments	10,15	316	120	29		54	44.89%	10,086	29	91 21	7 20	6 3	93	42.72%	10,021	269	303	25	2	127	41.94%
3	Institutions	13,98	307	90	8		1 10	10.86%	13,954	49	95 13	7	7 1	18	13.08%	13,912	492	183	7	1	26	14.09%
4	Corporates	227,86	15,073	13,074	445	26:	1 2,577	19.71%	227,835	12,35	57 15,82	1 428	8 212	3,223	20.37%	227,099	10,610	18,305	425	185	3,802	20.77%
5	Corporates - Of Which: Specialised Lending	30,02	28 3,824	3,636	51	. 32	2 355	9.75%	30,115	2,90	13 4,47	1 5:	1 25	433	9.69%	30,041	2,213	5,234	50	20	505	9.64%
6	Corporates - Of Which: SME	15,28	1,702	683	32	48	324	47.45%	15,247	1,54		8	2 42	393	44.70%	15,252	1,365	1,057	32	37	455	43.07%
7	Retail	208,27	9,602	6,498	364	28!	2,347	36.12%	207,172	8,42	26 8,77	4 368	8 231	2,898	33.03%	205,723	7,742	10,907	363	199	3,413	31.29%
8	Retail - Secured on real estate property	166,71	.0 6,876	3,239	109	119	578	17.85%	166,041	6,02	22 4,76	1 108	8 99	747	15.70%	165,027	5,613	6,185	108	88	904	14.62%
Deutsche Bank AG	Retail - Secured on real estate property - Of Which: SME	8,27	365	172		;	7 55	32.12%	8,256	30)9 24	4	5 6	65	26.77%	8,211	287	312	5	5	75	23.95%
10 Deutsche Dank Ad	Retail - Secured on real estate property - Of Which: non-SME	158,43	6,511	3,067	103	117	523	17.05%	157,784	5,71	4,51	7 103	3 94	682	15.10%	156,816	5,326	5,873	102	83	830	14.13%
11	Retail - Qualifying Revolving	10,81	.4 442	136	7	1:	1 85	62.12%	10,794	42	23 17	7	7 9	99	56.00%	10,761	416	216	7	9	113	52.27%
12	Retail - Other Retail	30,74	7 2,284	3,124	249	156	1,684	53.92%	30,338	1,98	3,83	6 252	2 123	2,05	53.47%	29,936	1,714	4,506	248	103	2,396	53.17%
13	Retail - Other Retail - Of Which: SME	4,29	9 368	362	24	10	273	75.22%	4,269	30	08 45	2 2!	5 6	32:	71.06%	4,250	247	533	24	5	365	68.47%
14	Retail - Other Retail - Of Which: non-SME	26,44	9 1,916	2,761	225	146	1,412	51.12%	26,069	1,67	73 3,38	4 22	7 117	1,730	51.12%	25,685	1,467	3,973	224	98	2,031	51.11%
15	Equity	11	4 0	0	C	(0	90.00%	114		0	1	0		90.00%	113	0	1	0	0	1	90.00%
16	Securitisation																					
17	Other non-credit obligation assets	78	18	65	5	:	1 5	8.15%	795		0 7	7	5 0	12	15.15%	786	0	86	5	0	17	19.64% 24.77%
18	IRB TOTAL	531,77	8 25,567	19,870	853	551	L 4,996	25.14%	530,525	21,62	25,069	837	7 447	6,248	24.92%	528,180	19,187	29,848	828	388	7,392	24.77%

												В	Baseline Scenario										
						31/12/2021							31/12/2022							31/12/2023			
		(mln EUR, %)	Stage 1 exposure	Stage 2 exposure Sta	age 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	STAME I AVBOSITIES ST	age 2 exposure Sta	ige 3 exposure S	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposur	e Stage 2 exposur	e Stage 3 exposu	Stock of re provisions for Stage 1 exposu	Stock of r provisions fo ire Stage 2 exposu	Stock of provisions for provisions for stage 3 exposu	Coverage Rations Stage 3 exposi
	Central banks		0	0	0	0			0 -	0	0	0	0	() -		0	0	0	0	0	0 -
	Central governments		6	0	O	0) (0 40.00%	6	0	0	0	() (40.00%		6	0	0	0	0	0 40.0
	Institutions		591	1	39	0			1 2.28%	591	1	40	0	Ó)	2.93%	59	90	1	41	0	0	1 3.5
	Corporates		51,134	2,643	1,417	' 64	4	700	6 49.85%	50,399	3,082	1,714	61	41	800	46.68%	50,86	51 2,34	1,9	38	61	35	87 44.6
	Corporates - Of Which: Specialised Lending		2,260	288	102	2		2 3!	5 34.16%	2,034	489	127	2		38	29.65%	2,22	26 27	'5 1	49	2	2	40 27.1
	Corporates - Of Which: SME		10,380	488	246	13		7 149	9 60.58%	10,340	471	303	12	7	7 168	55.55%	10,34	10 41	.8	56	12	6	86 52.2
	Retail		183,346	7,923	4,296	251	20	1,338	31.15%	182,300	7,135	6,129	253	168	1,692	27.61%	181,14		7,8	56	250	.47 2,0	31 25.8
	Retail - Secured on real estate property		151,512	6,127	2,548	98	9	317	7 12.45%	150,850	5,421	3,915	97	82	460	11.75%	149,94	5,04	5,2	03	97	74 !	40 27.1 86 52.2 31 25.8 95 11.4
GERMANY	Retail - Secured on real estate property - Of Which: SME		8,080	287	105	5		1	7 16.68%	8,063	243	167	5	(7)	3	14.59%	8,02	20 22	26 2	26	5	3	31 13.6
GERMAINT	Retail - Secured on real estate property - Of Which: non-SME		143,431	5,840	2,443	93	9:	300	12.27%	142,788	5,178	3,748	93	79	430	11.63%	141,92	21 4,81	.7 4,9	77	92	71 !	64 11.3
	Retail - Qualifying Revolving		10,688	435	132	2	10	82	2 62.06%	10,668	416	171	6	Ç	9!	55.77%	10,63	36 41	.0 2	09	6	8	08 51.9
	Retail - Other Retail		21,147	1,360	1,616	147	9:	939	9 58.12%	20,782	1,298	2,043	149	77	1,137	55.63%	20,56	52 1,10	2,4	55	147	65 1,3	28 54.0
	Retail - Other Retail - Of Which: SME		2,724	105	62	2		2 3!	56.34%	2,692	118	80	3	2	2 40	50.22%	2,70)7	86	97	3	1	45 46.5
	Retail - Other Retail - Of Which: non-SME		18,423	1,256	1,553	144	. 9	1 904	4 58.19%	18,090	1,180	1,963	146	75	1,096	55.85%	17,85	1,02	2,3	57	144	63 1,2	28 54.0 45 46.5 82 54.3 1 90.0
	Equity		25	0	0	0			90.00%	24	0	1	0	Ó)	90.00%	2	24	0	1	0	0	1 90.0
	Securitisation																						
	Other non-credit obligation assets		359	0	2	2			1 70.00%	355	0	6	2	((61.55%	35	51	0	10	2	0	6 60.0
	IRB TOTAL		235,462	10,567	5,754	318	242	2,047	7 35.57%	233,675	10,218	7,890	316	210	2,497	31.65%	232,97	3 8,90	5 9,90)6 3	314 1	82 2,9	26 29.54

												Baseline Scenario										
				3	31/12/2021							31/12/2022							31/12/2023			
RowN um	(mln EUR,	Stage 1 exposure Stag	ge 2 exposure Stage 3	exposure pr Stag	Stock of provisions for age 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposur	re Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Rate Stage 3 expos	tio - sure Stage 1 expo	sure Stage 2 exposi	ire Stage 3 exposur	Stock of re provisions for Stage 1 exposur	Stock of provisions for e Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
37	Central banks	51,886	0	16	2	0	2	10.00%	51,870		0 31	1 2	2 0		3 10.	.00% 5	1,855	0 4	1 7	2 (5	10.00%
38	Central governments	8,243	0	0	0	0	0	40.00%	8,243		0 0	0	0		0 40.	.00%	8,243	0	0	0 (0	40.00%
39	Institutions	3,180	14	8	1	0	1	12.36%	3,175		12 15	5 1	1 0		2 12.	.60%	3,170	10 2	22	1 () 3	12.80%
40	Corporates	64,312	4,254	3,754	132	84	468	12.47%	64,723	2,75	59 4,838	3 137	7 58	64	13.	.42% 6	4,066 2,	411 5,84	43 13	35 50	818	13.99%
41	Corporates - Of Which: Specialised Lending	14,758	1,559	1,189	29	6	136	11.45%	15,058	80	03 1,644	1 29	3	17	73 10.	.50% 1	4,837	500 2,06	59	28	207	9.99%
42	Corporates - Of Which: SME	795	167	43	1	5	10	24.18%	786	16	63 56	5 1	1 5	1	.4 24.	.08%	783	154 6	59	1 5	17	24.12%
43	Retail	80	3	2	0	0	1	44.44%	79		3 2	2 0	0		1 39.	.84%	79	2	2	0) 1	36.70%
44	Retail - Secured on real estate property	52	2	1	0	0	0	38.13%	52		2	2 0	0		1 34.	.55%	52	2	2	0	1	32.04%
45 UNITED STATES	Retail - Secured on real estate property - Of Which: SME	1	0	0	0	0	0	10.11%	1		0 0	0	0		0 10.	.09%	1	0	0	0	0	10.06%
46 UNITED STATES	Retail - Secured on real estate property - Of Which: non-SME	51	2	1	0	0	0	38.26%	51		2	2 0	0		1 34.	.73%	51	2	2	0	1	. 32.25%
47	Retail - Qualifying Revolving	5	0	0	0	0	0	52.10%	5		0 0	0	0		0 46.	.24%	5	0	0	0	0	42.95%
48	Retail - Other Retail	23	0	0	0	0	0	63.77%	23		0 1	1 0	0		0 55.	.55%	23	0	1	0 (0	50.23%
49	Retail - Other Retail - Of Which: SME	19	0	0	0	0	0	13.02%	19		0 0	0	0		0 12	.86%	19	0	0	0	0	12.83%
50	Retail - Other Retail - Of Which: non-SME	4	0	0	0	0	0	72.87%	4	•	0 0	0	0		0 69.	.85%	4	0	0	0 (0	67.46%
51	Equity	0	0	0	0	0	0	-	0		0 0	0	0		0 -		0	0	0	0	0	<u>/</u>
52	Securitisation																					
53	Other non-credit obligation assets	57	0	1	0	0	0	57.95%	50		0 1	1 0	0			.95%	55	0	2	0	1	57.95%
54	IRB TOTAL	127,757	4,270	3,781	135	84	472	12.48%	128,147	2,77	73 4,887	140	58	650	6 13.4	12% 127	7,468 2,4	24 5,91	.6 13	51	. 827	13.98%

												Baseline Scenario									
					31/12/20	021						31/12/2022						31/12/2023			
RowN um		(mln EUR,		e 2 exposure Stage 3 exp	Stock o osure provisions Stage 1 exp		Stock of provisions for e Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposur	e Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of Stock of provisions for Stage 2 exposure Stage 3 exposi	Coverage Ratio - Stage 3 exposure	Stage 1 exposure Stag	je 2 exposure S	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
55		Central banks	0	0	0	0	0 0	-	0		0 0	0	0	0 -	0	0	0	C	0	0	-
56		Central governments	0	0	0	0	0 0	40.00%	0)	0	0	0	0 40.00%	0	0	0	C	0	0	40.00%
57		Institutions	221	0	6	0	0 1	11.66%	216	5	0 11	0	0	1 9.35%	212	0	15	C	0	1	8.45%
58		Corporates	7,039	1,019	391	18	37 168	42.95%	7,052	2 87	77 521	18	32	216 41.51%	6,996	816	637	18	28	259	40.68%
59		Corporates - Of Which: Specialised Lending	736	35	67	1	1 4	5.49%	719	3	34 85	1	1	5 5.68%	704	32	101	1	. 1	6	5.82%
60		Corporates - Of Which: SME	1,725	581	139	6	23 76	54.37%	1,722	52	27 196	5	20	99 50.62%	1,711	488	246	5	17	120	48.83%
61		Retail	13,233	880	1,057	91	53 685	64.78%	13,097	7 72	23 1,350	89	41	829 61.37%	12,905	648	1,617	88	35	960	59.34%
62		Retail - Secured on real estate property	5,933	267	334	6	7 138	41.17%	5,890	23	37 407	6	6	149 36.68%	5,845	216	473	6	5	160	33.77%
63	ITALY	Retail - Secured on real estate property - Of Which: SME	100	61	55	0	2 34	62.27%	100	5	53 63	0	2	37 58.88%	98	48	69	C	2	39	56.64%
64	TIALT	Retail - Secured on real estate property - Of Which: non-SME	5,833	206	280	6	5 104	37.03%	5,790	18	344	6	4	112 32.63%	5,747	168	403	ϵ	3	120	29.84%
65		Retail - Qualifying Revolving	40	3	2	0	0 2	60.78%	39)	3 4	0	0	2 63.18%	38	3	5	C	0	3	64.39%
66		Retail - Other Retail	7,261	609	721	84	46 546	75.75%	7,168	3 48	940	83	35	677 72.06%	7,021	429	1,140	81	. 29	797	69.93%
67		Retail - Other Retail - Of Which: SME	869	149	153	9	2 127	83.24%	864	12	22 185	8	2	147 79.50%	851	106	215	8	3	165	77.15%
68		Retail - Other Retail - Of Which: non-SME	6,391	460	568	75	43 419	73.74%	6,304	36	51 754	74	33	530 70.23%	6,171	323	925	73	28	632	68.26%
69		Equity	0	0	0	0	0 0	-	0		0 0	0	0	0 -	0	0	0	C	0	0	-
70		Securitisation																			
71		Other non-credit obligation assets	0	0	0	0	0 0	-	0)	0 0	0	0	0 -	0	0	0	C	0	0	-
72		IRB TOTAL	20,494	1,899	1,455	109	00 854	58.68%	20,365	1,60	1,882	108	73 1,0	55.58%	20,113	1,464	2,270	106	63	1,220	53.76%



	Deutsche Bank AG																					
		16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36
												Baseline Scenario										
					31/12/2021							31/12/2022						_	31/12/2023			
		Stage 1 ex	oosure Stage 2 expos	ure Stage 3 exposur	Stock of e provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for e Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio Stage 3 exposu
	Central banks		0	0	0) (0 0	-	0		0		0 0) (-	C		0 (0 0	0	C	-
	Central governments		0	0	3		0 2	63.27%	0) 3	3	0 0) 2	63.27%	0		0	3 0	0	2	63.27
	Institutions		16/	200 1.00	0) (0 143	47.29%	16/	25	0	2	0 0) (4/.23%	165	20	2	0	0	222	4/.13
	Corporates Of Which Considing the diag		6,899	299 1,95	5 3 		143	7.31%	6,819	25	2,0//	3	32 /	182	8.85%	6,749	20	5 2,190	51	/	223	10.14
	Corporates - Of Which: Specialised Lending		704	00 (00	- 7	4 4	0.92% 48 44%	742	4	1 403	7	0 2		50 43%	748	1	6 12	1 1	1	70	1.24
	Corporates - Of Which: SME Retail		8 476	672 91	1 2	7	0 761	40.44% 32 1 <i>4</i> 0%	/ 1 3). VE:	7 042	2	0 2	2 25	22 010/	7 25 8 460	42	2 1 05.	7 22	16	70	22.76
	Retail - Secured on real estate property		6 511	303 35	. I	2 17	201	32.14% 31.47%	6,539	79	393	2	15	303	32.61%	6,403	70	0 39	5 4	7	103	33.20
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME		66	16	2) 14	2 00 N 3	29 29%	67	11	320	1	0 0)	28.4370	66	1	2 16	5 7	,	103	28.02
SPAIN	Retail - Secured on real estate property - Of Which: non-SME		6 444	377 24	4	3 13	77	31 57%	6 480	27	3 312)	4 0	80	28.42%	6 427	26	8 369	9 4	7	98	26.59
	Retail - Qualifying Revolving		4	0	0) (0 0	63.79%	4	27.) 312)	0 0) (61.50%	4		0 0	0	0	20	59.69
	Retail - Other Retail		1,962	279 55	55 1	7 16	6 180	32.45%	2,008	17	617	7 2	20 10	217	35.12%	1,972	15	2 67:	1 19	8	249	37.05
	Retail - Other Retail - Of Which: SME		592	113 14	7 1		5 110	75.07%	601	6	185	1	.3	133	71.95%	579	5	3 219	9 13	2	153	70.10
	Retail - Other Retail - Of Which: non-SME		1,370	166 40	08	5 1:	1 70	17.14%	1,407	10	5 432	2	7 7	7 83	19.32%	1,393	10	0 452	2 6	6	95	21.06
	Equity		0	0	0) (0 0	-	0		0)	0 0) () -	C		0	0 0	0	C) -
	Securitisation																					
	Other non-credit obligation assets		6	18	59		1 1	2.24%	21		61		0 0	2	4.00%	21		0 6:	1 0	0	3	4.21
	IRB TOTAL		15,548	989 2,82	5 53	39	406	14.39%	15,566	71:	3,084	5	5 26	498	16.13%	15,404	64:	1 3,317	54	22	579	17.45

														Baseline Scenario										
						3	31/12/2021							31/12/2022							31/12/2023			
RowN um			Stage 1 (mln EUR, %)	exposure Stage 2	exposure Stage 3		Stock of	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	e Stage 3 exposure	Stock of e provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
91		Central banks		0	0	0	0	0	C) -	0	(0 (0	0	() -	(0	0	(0	0	<u>-</u>
92		Central governments		0	0	0	0	0	C) -	0		0 (0	0	() -		0	0	(0	0	-
93		Institutions		210	4	1	0	0	C	11.64%	209	4	4	3	0	(11.61%	208	3	4	(0	0	11.54%
94		Corporates		7,273	412	280	17	10	130	46.33%	7,206	369	9 390	0 1	7 8	154	39.41%	7,15	320	490	16	6	176	35.83%
95		Corporates - Of Which: Specialised Lending		391	83	78	2	1	7	8.55%	380	6.	3 109	9	1	· ·	8.57%	363	53	137	1	1	12	8.57%
96		Corporates - Of Which: SME		321	10	6	1	1	2	27.35%	326	:	1 11	1	. 0	3	3 27.13%	32:	1	15	1	. 0	4	26.90%
97		Retail		102	8	34	0	0	6	16.06%	105		4 35	5	0	(16.15%	10!	5 4	36	(0	6	16.23%
98		Retail - Secured on real estate property		73	4	3	0	0	1	1 44.46%	73	4	4	4	0	2	40.17%	7.	3	4	(0	2	37.27%
99 I INIT	ITED KINGDOM	Retail - Secured on real estate property - Of Which: SME		1	0	0	0	0		11.47%	1	(0 (0	0	(11.47%		1 0	0	(0	0	11.46%
100	ITTED KINGDOM	Retail - Secured on real estate property - Of Which: non-SME		72	4	3	0	0	1	1 44.49%	72	4	4	4	0	2	40.21%	77	2 3	4	(0	2	37.32%
101		Retail - Qualifying Revolving		4	0	0	0	0	C	80.80%	4	(0 (0	0	(71.62%	4	1 0	0	(0	0	65.34%
102		Retail - Other Retail		25	4	31	0	0	4	13.00%	28		1 31	1	0	4	13.07%	28	3 0	31	(0	4	13.13%
103		Retail - Other Retail - Of Which: SME		10	0	0	0	0	C	6.62%	10		0 (0	0	(6.63%	10	0	0	(0	0	6.61%
104		Retail - Other Retail - Of Which: non-SME		15	4	31	0	0	4	13.01%	19		0 31	1	0	4	13.09%	18	3 0	31	(0	4	13.16%
105		Equity Securitisation		19	0	0	0	0	C	90.00%	19	(0 (0	0	(90.00%	19	9 0	0	(0	0	90.00%
106																								
107		Other non-credit obligation assets		86	0	1	1	0	1	1 57.95%		(0 2	2	. 0	1	57.95%	Ö	1 0	3	1	0	2	57.95%
108		IRB TOTAL		7,690	425	317	17	10	136	42.93%	7,625	377	7 429	9 17	8	161	. 37.42%	7,572	327	533	17	7	184	34.45%

													Baseline Scenario										
						31/12/2021							31/12/2022							31/12/2023			
RowN um		(m	Stage 1 6 n EUR, %)	kposure Stage 2 exp	osure Stage 3 exposure	Stock of e provisions for Stage 1 exposur	Stock of provisions for e Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	e Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
109		Central banks		3,593	0	1	0 0	C	10.00%	3,59	2 0	2	2	0 (0	10.00%	3,591	() 3	C	C	(10.00%
110		Central governments		8	0	0	0 0	0	40.00%		8 0	(0	0 (0	40.00%	8	(0	(0	(40.00%
111		Institutions		221	1	0	0 0	0	37.62%	22	1	(0	0	0	37.60%	221		L 0	C	0	(37.61%
112		Corporates		9,536	204 50	6	6 0	39	7.79%	9,55	5 121	569	9	4	45	7.99%	9,530	119	597	4	. 0	50	8.32%
113		Corporates - Of Which: Specialised Lending		106	0	2	0 0	0	2.95%	10-	4 0	4	4	0	0	3.18%	102		6	(O	(3.22%
114		Corporates - Of Which: SME		38	2	0	0 0	0	40.53%	4	0	1	1	0	0	40.47%	40	() 1	(0	1	1 40.42%
115		Retail		207	14	6	0 0) 2	34.01%	20	7 12		8	0	2	30.08%	206	1:	10	(0	3	3 27.78%
116		Retail - Secured on real estate property		170	10	4	0 0	1	23.89%	17	1 8	Į.	5	0	0 1	20.56%	170	8	3 7	C	O	1	1 18.86%
117	SWITZERLAND	Retail - Secured on real estate property - Of Which: SME		4	1	0	0 0	0	7.35%	,	4 1	(0	0 (0	7.37%	4		. 0	C	C	(7.38%
118	3W112ENE (14)	Retail - Secured on real estate property - Of Which: non-SME		167	9	4	0 0	1	24.08%	16	7 7	į į	5	0 (0 1	20.77%	166		7 6	(C	1	1 19.08%
119		Retail - Qualifying Revolving		13	0	0	0 0	0	73.39%	1	3 0	(0	0 (0	63.39%	13		0	(0	(57.39% 1 45.72%
120		Retail - Other Retail		23	4	2	0 0) 1	47.56%	2.	3	3	3	0 (0 1	46.54%	23	,	3	(0	1	
121		Retail - Other Retail - Of Which: SME		5	0	0	0 0	0	6.34%		5 0	(0	0 (0	6.45%	5	(0	(0	(0 6.50% 1 47.08%
122		Retail - Other Retail - Of Which: non-SME		18	3	2	0 0		48.14%	10	3	3	3	0 (1	47.56%	18		3	(0	1	47.08%
123		Equity		0	0	0	0 0	0) -		0		0	0	0	-	C		0		C		0 -
124		Securitisation Change and the bline time and the security							F7.050			,	0			F7.050/	-					,	F7.0504
125		Other non-credit obligation assets		13,572	719 E1.	4	6 1	0	57.95% 8.12%	13,590	0	Eor (0	U (0	57.95% 8.32%	13,562	121	0	(0	(57.95% 8.67%
126		IRB TOTAL		13,372	210 514	4	0	42	6.12%	13,590	134	580	ν	+	ار 48	5.32%	13,502	13.	- 611	4	U	53	8.07%

										Baseline Sce	nario									
				31/12/2021						31/12/20	22						31/12/2023			
	(Stage 1 exposure Stage 2 expo	sure Stage 3 exposure	Stock of e provisions for Stage 1 exposure	Stock of Sto provisions for provis Stage 2 exposure Stage 3	ock of sions for B exposure	verage Ratio - ige 3 exposure	Stage 1 exposure	Stage 2 exposure Stage 3 e	Stock o exposure provisions Stage 1 exp	f Stock of for provisions osure Stage 2 expo	Stock of for provisions fo sure Stage 3 exposi	Coverage Ratio - Stage 3 exposure	ige 1 exposure	e Stage 2 exposur	re Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for e Stage 3 exposure	Coverage Ratio - Stage 3 exposure
	Central banks	0	0	0 0	0	0 -		0	0	0	0	0	0 -	(0	0	0	0	0	0 -
	Central governments	0	0	0 0	0	0 -		0	0	0	0	0	0 -	(0	0	0	0	0	0 -
	Institutions	249	0	1 0	0	0	9.15%	248	0	2	0	0	0 9.29%	248	18	0	2	0	0	0 9.35°
	Corporates	11,408	511 42	26 21	12	151	35.41%	11,221	569	555	21	11	179 32.28%	11,21	.5 4:	54 67	6 2	1	9 20	06 30.45%
	Corporates - Of Which: Specialised Lending	1,546	31 5	53 1	0	18	34.30%	1,446	117	68	1	0	19 28.07%	1,526	26	24 8	1	1	0 2	20 24.50%
	Corporates - Of Which: SME	255	30 5	51 1	1	26	50.94%	254	26	57	1	1	27 48.13%	250	50	25 6	2	1	1 2	29 45.95%
	Retail	99	3	3 0	0	0	18.37%	98	3	3	0	0	1 18.05%	98	98	2	4	0	0	1 17.81%
	Retail - Secured on real estate property	84	2	2 0	0	0	8.96%	84	1	3	0	0	0 9.76%	83	33	1	3	0	0	0 10.26%
NETHERLANDS	Retail - Secured on real estate property - Of Which: SME	2	0	0 0	0	0	11.12%	2	0	0	0	0	0 11.16%		2	0	0	0	0	0 11.189
NETTERLANDS	Retail - Secured on real estate property - Of Which: non-SME	82	2	2 0	0	0	8.95%	82	1	3	0	0	0 9.75%	8:	31	1	3	0	0	0 10.26%
	Retail - Qualifying Revolving	4	0	0 0	0	0	81.46%		0	0	0	0	0 74.57%	-	4	0	0	0	0	0 69.51%
	Retail - Other Retail	11	1	0 0	0	0	50.98%	11	1	1	0	0	0 46.67%	1:	.1	1	1	0	0	0 44.10%
	Retail - Other Retail - Of Which: SME	6	0	0 0	0	0	7.88%		0	0	0	0	0 7.87%	(6	0	0	0	0	0 7.88°
	Retail - Other Retail - Of Which: non-SME	5	1	0 0	0	0	54.22%	6	1	1	0	0	0 51.31%		5	1	1	0	0	0 49.44%
	Equity	0	0	0 0	0	0 -		0	0	0	0	0	0 -	(0	0	0	0	0	0 -
	Securitisation																			
	Other non-credit obligation assets	0	0	0 0	0	0 -	25.2624	0	0	0	0	0	0 -	(0	0	0	0	0	0 -
	IRB TOTAL	11,757	514 429	9 22	12	151	35.26%	11,568	572	560	21	11 1	80 32.13%	11,56 1	1 45	68	2	1	9 20	30.30%



		Deutsche Bank AG																						
				16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36
														Baseline Sce										
							31/12/2021							31/12/20	22						31/12/2023			
RowN um		((mln EUR, %)	Stage 1 exposure Stage	e 2 exposure Stage	3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for e Stage 3 exposure	Coverage Ratio - Stage 3 exposure		Stage 2 expos	ure Stage 3 expos	Stock of Stock of Stage 1 expe	f Stock of for provisions for osure Stage 2 exposu	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure Stage	2 exposure St	age 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
145		Central banks		0	0	0	0		0 () -	0		0	0	0	0	0 -	0	0	0	0	C	′ رُ	0 -
146		Central governments		0	0	0	0)	0 () -	0		0	0	0	0	0 -	0	0	0	0		/	ე -
147		Institutions		335	0	0	0	O .	0 (46.90%	% 335		0	0	0	0	0 46.90%	335	0	0	0	<u> </u>	ا	0 46.90%
148		Corporates		7,438	640	200	13	3 1	.1 25	12.32%	% 7,526		431	321	14	9 4	3 13.44%	7,436	409	433	13	8	<u>3</u> 6	51 13.98%
149		Corporates - Of Which: Specialised Lending		3,318	400	99	6	5	2 9	8.67%	% 3,414		221	181	6	1 1	6 8.68%	3,350	209	258	6	1	2 2	2 8.71%
150		Corporates - Of Which: SME		182	143	10	1	1	6	37.50%	6 180		137	19	1	6	7 37.34%	178	131	26	1	6	ر 1	.0 37.32%
151		Retail		60	4	2	0	0	0 (21.76%	6 59		3	3	0	0	1 20.00%	59	3	4	0		<u>, </u>	1 19.13%
152		Retail - Secured on real estate property		54	4	2	0	0	0 (18.70%	6 54		3	3	0	0	0 17.53%	54	3	4	0	0	<u>, </u>	1 16.96%
153	(EMBOURG	Retail - Secured on real estate property - Of Which: SME		8	0	0	0	0	0 (7.50%	% 8		0	0	0	0	0 7.50%	8	0	0	0	0	<u>'</u>	J 7.50%
154	(El IDOOKS	Retail - Secured on real estate property - Of Which: non-SME		46	4	2	0	0	0 (18.87%	6 46		3	3	0	0	0 17.75%	46	3	4	0	0	<u>'</u>	1 17.20%
155		Retail - Qualifying Revolving		1	0	0	0	0	0 (77.06%	1		0	0	0	0	0 66.62%	1	0	0	0	0	1	0 60.44%
156		Retail - Other Retail		5	0	0	0	0	0 (51.61%	6 5		0	0	0	0	0 49.36%	5	0	0	0	0	<u>, </u>	0 47.73%
157		Retail - Other Retail - Of Which: SME		0	0	0	0	0	0 (8.86%	6 0		0	0	0	0	0 8.90%	0	0	0	0	0	1	0 8.89%
158		Retail - Other Retail - Of Which: non-SME		4	0	0	0	0	0 (51.76%	/ 6 4		0	0	0	0	0 49.61%	4	0	0	0	0	<u>'</u>	0 48.04% 0 90.00%
159		Equity		69	0	0	0)	0 (90.00%	69		0	0	0	0	0 90.00%	69	0	0	0		1	J 90.00%
160		Securitisation																						
161		Other non-credit obligation assets		0	0	0	0)	0 (10 100	0		0	0	0	0	0 -	0	0	0	0	<u>C</u>	<u>'</u>	J-
162		IRB TOTAL		7,901	644	202	13	3 1	1 25	12.43%	7,989	•	435	24	14	9 4	4 13.51%	7,898	412	437	14	, 9	∠ 6 <i>*</i>	1 14.04%

												Baseline Scenario										
					31/12/2021							31/12/2022							31/12/2023			
		Stage 1 expo	sure Stage 2 expos	sure Stage 3 exposur	Stock of re provisions for Stage 1 exposu	Stock of provisions for Stage 2 exposu	Stock of provisions for re Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	e Stage 2 exposur	e Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposui	re Stage 3 exposure	Stock of e provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposu	Stock of provisions for Ire Stage 3 exposul	Coverage Rat r Stage 3 expos ire
	Central banks		8,195	0	2	0	0	0 10.00%	8,19	93	0 5	0	0	0	10.00%	8,19	0	0	7	0	0	1 10.
	Central governments		8	0	0	0	0	0 40.00%		8	0	0	0	0	40.00%		8	0	0	0	0	0 40.
	Institutions		147	0	0	0	0	0 28.60%	14	17	0	0	0	0	28.60%	14	7	0	0	0	0	0 28.6
	Corporates		1,373	313	47	3	1	5 11.01%	1,38	38 27	6 69	3	1	10	13.87%	1,41	8 2	.25 9	00	3	0	14 15.4
	Corporates - Of Which: Specialised Lending		264	143	11	0	0	0 2.63%	28	35 11	2 20	0	0	1	2.68%	32	4	66 2	.9	0	0	1 2.7
	Corporates - Of Which: SME		2	0	0	0	0	0 44.51%		2	0 0	0	0	0	44.51%		2	0	0	0	0	0 44.5
	Retail		6	0	0	0	0	0 13.43%		6	0 0	0	0	0	11.80%		6	0	0	0	0	0 11.0
	Retail - Secured on real estate property		5	0	0	0	0	0 10.10%		5	0 0	0	0	0	9.07%		5	0	0	0	0	0 8.7
JAPAN	Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0 -		0	0 0	0	0	0	-		0	0	0	0	0	0 -
JAPAN	Retail - Secured on real estate property - Of Which: non-SME		5	0	0	0	0	0 10.10%		5	0 0	0	0	0	9.07%		5	0	0	0	0	0 8.7
	Retail - Qualifying Revolving		1	0	0	0	0	0 33.78%		1	0 0	0	0	0	32.41%		1	0	0	0	0	0 31.5
	Retail - Other Retail		1	0	0	0	0	0 12.18%		1	0 0	0	0	0	11.16%		1	0	0	0	0	0 10.4
	Retail - Other Retail - Of Which: SME		1	0	0	0	0	0 1.96%		1	0 0	0	0	0	1.96%		1	0	0	0	0	0 1.9
	Retail - Other Retail - Of Which: non-SME		0	0	0	0	0	0 13.71%		0	0 0	0	0	0	13.96%		0	0	0	0	0	0 14.21
	Equity		0	0	0	0	0	0 -		0	0 0	0	0	0) -		0	0	0	0	0	0 -
	Securitisation																					
	Other non-credit obligation assets		5	0	0	0	0	0 57.95%		5	0 0	0	0	0	57.95%		5	0	0	0	0	0 57.95
	IRB TOTAL	9	7,735	313 5	50	4	1	5 11.02%	9,74	7 27	6 74	4	1	10	13.68%	9,77	4 22	25 97	7	4	0 1	15 15.07

													Baseline Scenario	0									
						31/12/2021							31/12/2022							31/12/2023			
wN n		(mln EUR, %)		Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure		Stage 2 exposur	e Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for e Stage 2 exposure	Stock of provisions for e Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	e Stage 2 exposur	e Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
31	Central banks		314	4 0	0	0	C	0	10.00%	314		0 0	0 (0	0 (10.00%	31	4	0	0 0	(١	0 10.00%
32	Central governments		7:	5 0	0	0	C	0	40.00%	75		0	0	0	0	40.00%	7.	5	0	0	(<u>,</u> Γ	0 40.00%
33	Institutions		607	7 0	1	0	C	0	34.84%	606	5	0 2	2	0	0	35.10%	59	9	7	3 0	(<u>, 1</u>	1 35.20%
34	Corporates		4,550	6 171	138	9	1	1 56	40.46%	4,577	11	169	9	8	1 6!	38.54%	4,55	8 10	9 19	8	1	. 74	4 37.32%
35 -	Corporates - Of Which: Specialised Lending		140	6 21	12	0	C	2	16.93%	144	. 2	21 15	5	0	0	14.61%	14	1	21 1	8 0	(7	2 13.09%
36	Corporates - Of Which: SME		83	3 77	15	0	C	0	3.37%	83	6	57 25	5	0	0	1 2.95%	8	3 !	3	3 0	(1	1 2.80%
37	Retail		6.	5 3	1	0	C) 1	46.24%	64		3 2	2	0	0	42.26%	6	4	3	3 0	(1 1	1 40.72%
38	Retail - Secured on real estate property		1	7 1	0	0	C	0	20.68%	17	,	1 0	0 (0	0 (20.89%	1	7	1	1 0	(٦	0 21.00%
INDIA	Retail - Secured on real estate property - Of Which: SME			0 0	0	0	C	0	-	0		0 0	0 (0	0 () -		0	0	0 0	(٦	ა -
	Retail - Secured on real estate property - Of Which: non-SME		1	7 1	0	0	C	0	20.68%	17	,	1 0	0 (0	0 (20.89%	1	7	1	1 0	(٦	0 21.00%
01	Retail - Qualifying Revolving			2 0	0	0	C	0	57.23%	2		0 0	0 (0	0 (51.24%		2	0	0 0	(٦	0 48.00%
)2	Retail - Other Retail		4:	5 2	1	0	C	0	52.56%	45		2 1	1	0	0	48.70%	4	4	2	2 0	(<u>1</u>	1 47.11%
93	Retail - Other Retail - Of Which: SME			2 0	0	0	C	0	2.77%	2		0 0	0	0	0 (2.68%		2	0	0 0	(۲	0 2.63%
94	Retail - Other Retail - Of Which: non-SME		43	3 2	1	0	C	0	53.49%	42		2 1	1	0	0	49.75%	4	2	2	2 0	(1 1	1 48.19%
95	Equity			0 0	0	0	C	0	-	0		0 0	0	0	0 () -		0	0	0 0	(۲	δ -
06	Securitisation																						
7	Other non-credit obligation assets		3.	5 0	0	0	C	0	57.95%	,		0 1	1	0	0 (57.95%	3	4	0	1 0	(7	1 57.95%
98	IRB TOTAL		5,651	l 175	141	9	1	57	40.49%	5,671	12	22 175	5	9	1 67	38.60%	5,643	3 11	8 200	5 9	1	. 77	7 37.41%



	Deutsche Bank AG																				
		37	38 39	40	41	42	43	44	45	46	47	48 4	49	50	51	52	53	54	55	56	57
											Adverse Scenario										
				31/12/2021							31/12/2022							31/12/2023			
RowN um	(mln EUR		tage 2 exposure Stage 3 exposu	Stock of re provisions for Stage 1 exposur	Stock of provisions for e Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of Stoc provisions for provision Stage 2 exposure Stage 3 o	ock of ions for exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	e Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
1	Central banks	69,885	757	21	2 2	. 2	2 10.39%	69,862	758	42	2	2	4	10.20%	69,879	72	0 6	4 2	2	. 6	10.13%
2	Central governments	8,984	1,426	83	24 58	79	43.22%	8,997	1,255	341	17	42	142	41.72%	9,069	1,07	6 44	8 18	37	185	41.31%
3	Institutions	6,927	7,475	85	4 22	25	13.34%	13,070	1,269	248	5	8	38	15.14%	13,184	1,10	2 30	1 6	6	48	15.83%
4	Corporates	152,572	87,285 16,3	57 33	1,964	3,509	21.72%	189,789 24,313	46,144	20,081	394	1,111	4,520	22.51%	197,473 24,282	35,52	0 23,02	1 404	793	5,275	22.91%
5	Corporates - Of Which: Specialised Lending	21,126	11,804 4,5	58	'8 282	580	12.72%	24,313	7,381	5,794	87	146	777	13.40%	24,282	6,49	5 6,71	1 80	105	925	13.78%
6	Corporates - Of Which: SME	10,874	5,958	42	22 142	388	46.12%	12,147		1,083	26	99	471	43.51%	12,643	3,73	0 1,28	1 27	79	541	42.21%
7	Retail	164,857	52,092 7,4	23 34	1,144	2,785	37.52%	167,981	45,839	10,552	398	1,010	3,631	34.41%	171,675		2 14,14	5 386	849	4,501	31.82%
8	Retail - Secured on real estate property	134,183	38,700 3,9	41 13	558	758	19.24%	137,783	32,975	6,066	184	490	1,075	17.73%	140,593	27,49	1 8,74	0 172	413	1,468	16.80%
9 Deutsche Bank AG	Retail - Secured on real estate property - Of Which: SME	6,042	2,583	85	4 25	60	32.27%	6,417	2,118	275	5	20	73	26.46%	6,841	1,60	5 36	4 5	16	85	23.38%
10 Deutsche Dank Ad	Retail - Secured on real estate property - Of Which: non-SME	128,141	36,117 3,7	56 12	28 533	699	18.60%	131,366	30,857	5,791	179	470	1,003	17.31%	133,752	25,88	7 8,37	6 167	398	1,383	16.52%
11	Retail - Qualifying Revolving	10,351	889	53	8 20	91	1 59.87%	10,298	884	211	8	18	113	53.62%	10,282	. 84	5 26	5	16	133	50.17%
12	Retail - Other Retail	20,323	12,503 3,3	29 20	94 566	1,935	58.13%	19,900	11,980	4,275	206	503	2,443	57.14%	20,800	10,21	5,13	9 207	420	2,900	56.42%
13	Retail - Other Retail - Of Which: SME	3,347	1,309	73	.7 25	279	74.70%	3,248	1,311	470	17	15	330	70.24%	3,363	1,11	4 55	2 18	12	372	67.40%
14	Retail - Other Retail - Of Which: non-SME	16,975	11,194 2,9	56 18	540	1,657	7 56.04%	16,651	10,669	3,805	189	488	2,113	55.52%	17,437	9,10	2 4,58	7 188	408	2,528	55.10%
15	Equity	113	0	1	1	1	90.00%	113	0	2	0	0	1	90.00%	112		0	2 0	0	2	90.00%
16	Securitisation																				
17	Other non-credit obligation assets	784	18	71	9 1	9	12.88%	769	15	88	9	1	19	21.83%	755	1	3 10	3 8	1	29	27.78%
18	IRB TOTAL	404,122	149,052 24,0	1 1 71	9 3,192	6,410	26.66%	450,581	95,280	31,354	825	2,175	8,356	26.65%	462,149	76,98	38,083	824	1,689	10,046	26.38%

												Adverse Scenario									
					31/12/2021							31/12/2022						31/12/2023			
vN n		(mln EUR, %)		e 2 exposure Stage 3 exposu	Stock of re provisions for Stage 1 exposur	Stock of provisions for e Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of Stock provisions for Stage 2 exposure Stage 3 ex	f for Stage 3 exposu	STAME LEVINOSIII	e Stage 2 exposur	e Stage 3 exposui	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for re Stage 3 exposure	Coverage Ratio - Stage 3 exposure
	Central banks		0	0	0	0 (0) -	C	0	0	0	0	0 -		0	0	0 (J.	0	-
	Central governments		6	0	0	0	0	40.00%	6	6 0	0	0	0	0 40.00	%	6	0	0 (1	0 (40.00%
	Institutions		139	452	41	0	3	3.36%	526	64	42	0	1	2 4.39	9% 57	73	16	43 (J	0 7	5.15%
2	Corporates		37,391	16,140 1,6	63	56 294	795	47.83%	42,223	10,867	2,105	65	204	940 44.65	42,41	10,28	32 2,5	.00 63	, 1 ⁻	/1 1,068	42.71%
3	Corporates - Of Which: Specialised Lending		1,860	674	17	4 13	41	35.42%	1,623	872	156	5	12	49 31.3	.% 1,37	73 1,08	32 1	.95 △	r ·	<u> 1</u> 3 <u>5</u>	29.11%
4	Corporates - Of Which: SME		7,754	3,080	80	11 42	162	57.93%	8,298	2,455	360	12	32	190 52.80	8,54	12 2,13	35 4	/36 12	<u> </u>	<u> </u>	49.62%
	Retail		146,866	43,514 5,1	85 28	863	1,754	33.84%	149,440 124,246	38,328	7,797	348	776	2,365 30.33	151,93	32,63	10,9	89 327	6 ^r	3,05 عر	27.80%
5	Retail - Secured on real estate property		121,112	35,846 3,2	29 12	21 510	485	15.02%	124,246	30,763	5,178	174	454	769 14.86	126,58	25,89	7,7	09 161	<u>.</u> 31	36 1,13f	14.73%
GERMANY	Retail - Secured on real estate property - Of Which: SME		5,925	2,430	18	4 21	21	17.44%	6,288	1,986	198	4	17	31 15.40	6,69	96 1,49	95 2	.80 5	,	¹ 3 4 ¹	14.52%
GERIMANT	Retail - Secured on real estate property - Of Which: non-SME		115,187	33,416 3,1	12 11	18 489	465	14.93%	117,958	28,777	4,980	170	437	739 14.83	119,89	24,39	7,4	₁ 29 157	3	/3 1,095	14.74%
	Retail - Qualifying Revolving		10,234	872 1	48	7 20	89	59.76%	10,186	6 864	204	7	18	109 53.30	10,16	58 83	30 2	.57 7	1	16 12ξ	49.84%
	Retail - Other Retail		15,520	6,796 1,8	07 15	59 334	1,180	65.34%	15,007	7 6,701	2,415	166	304	1,486 61.50	15,18	5,91	18 3,0	,23 158	2 ^r	3 1,79	59.26%
	Retail - Other Retail - Of Which: SME		2,091	733	66	3 7	36	55.17%	1,997	7 803	90	3	6	44 48.23	2,03	37 74	10 1	.14	ز	5 50	44.09%
2	Retail - Other Retail - Of Which: non-SME		13,429	6,063 1,7	41 15	327	1,144	65.72%	13,010	5,898	2,324	164	298	1,443 62.08	13,14	5,17	78 2,9	08 155	, 24	1,74	59.86%
3	Equity		24	0	1	1 () 1	90.00%	23	0	2	0	0	1 90.00	2	23	0	2 (J	0 7	90.00%
4	Securitisation																				
5	Other non-credit obligation assets		357	0	4	4 () 3	70.00%	350	0	11	4	0	7 65.14	% 34	14	0	17	ı	0 11	63.96%
5	IRB TOTAL		184,784	60,106 6,8	34	8 1,160	2,555	37.06%	192,569	49,258	9,956	417	981	3,315 33.29	% 195,29	7 42,93	6 13,5	51 394	, 8 7	25 4,138	30.53%

													Adverse Scenario										
						31/12/2021							31/12/2022							31/12/2023			
RowN um		(mln EUR	Stage 1 exposure Sta	ge 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for e Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure		Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
37		Central banks	51,886	0	16		2 0	2	10.00%	51,870	0	31	. 2	2 (3	10.00%	51,855		47	2	2 0	, 5	10.00%
38		Central governments	8,225	18	0		0	(40.00%	8,235	8	0		0	0	40.00%	8,234		3	0	0	0	40.00%
39		Institutions	1,863	1,320	18		0 5	3	15.06%	3,111	62	28	3	1 0	4	14.44%	3,139	2.	7 36	1	. 0	5	14.31%
40		Corporates	40,475	26,758	5,087	10	702	80:	15.74%	52,055	13,592	6,673	123	3 409	1,121	16.81%	55,453	9,05	7,814	130	262	. 1,351	17.29%
41		Corporates - Of Which: Specialised Lending	10,814	4,972	1,719	4	107	25:	14.63%	12,145	2,967	2,393	47	7 60	351	14.66%	12,900	1,729	2,877	46	5 27	423	14.69%
42		Corporates - Of Which: SME	445	495	66		1 12	18	26.89%	720	200	85	5	1	. 22	25.74%	761	144	100	1	. 8	25	25.53%
43		Retail	74	8	2		0 0		43.33%	74	1 8	2	2	0	1	37.89%	74	•	7 3	0	0	. 1	3 14.69% 5 25.53% 34.00%
44		Retail - Secured on real estate property	48	7	1		0		37.16%	48	6	2	2	0	1	33.04%	49	•	4 2	0	0	1	30.06%
45	UNITED STATES	Retail - Secured on real estate property - Of Which: SME	1	0	0		0	(17.06%		0	0	0	0	0	16.93%	1		0	0	0	0'	16.80%
46	UNITED STATES	Retail - Secured on real estate property - Of Which: non-SME	47	7	1		0		37.26%	48	6	2	2	0	1	33.17%	49	•	4 2	0	0	1	30.20%
47		Retail - Qualifying Revolving	5	0	0		0	(51.01%	Ξ,	0	0	0	0	0	45.16%	5		0	0	0	0'	42.03%
48		Retail - Other Retail	22	1	0		0	(63.19%	2:	2	1		0	0	52.51%	21		2 1	0	0	<u> </u>	45.16%
49		Retail - Other Retail - Of Which: SME	19	0	0		0	(13.68%	18	1	0	0	0	0	12.74%	18		1 0	0	0	0'	12.38%
50		Retail - Other Retail - Of Which: non-SME	3	1	0		0	(72.09%		1	0		0	0	68.37%	3		1 0	0	0	0	65.39%
51		Equity	0	0	0		0	() -	(0	0		0	0	-	0		0	0	0	0	-
52		Securitisation																					
53		Other non-credit obligation assets	56	0	1		1 0		61.99%	55	0	2	2	1 0	1	61.99%	54		3	1	. 0	2	61.99% 17.26%
54		IRB TOTAL	102,579	28,105	5,123	10	5 708	807	15.74%	115,401	13,670	6,737	126	410	1,131	16.79%	118,810	9,09	7,903	133	262	1,364	17.26%

														Adverse Scenario										
						31/12/2	2021							31/12/2022							31/12/2023			
RowN um		(ml	Stage 1 exposu	ure Stage 2 expe	osure Stage 3 expo	Stock osure provision Stage 1 ex	s for provis	ock of Sisions for pro 2 exposure Stage	visions for	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposur	e Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for provisions for provisions for provided pro	Stock of rovisions for age 3 exposure	Coverage Ratio - Stage 3 exposure	tage 1 exposure	Stage 2 exposure	e Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for e Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
55		Central banks		0	0	0	0	0	0 -		0		0 0	0	0	0	-	0	(0 ((0 0	ي ر	<i>i</i> -
56		Central governments		0	0	0	0	0	0	40.00%	0		0 0	C	0	0	40.00%	0	(0 ((<u>0</u>	0,	40.00%
57		Institutions		139	76	13	1	0	3	21.46%	164	4	14 20	1	1 0	4	20.56%	159	44	4 25	1	1 0	5	20.23%
58		Corporates	4,2	284	3,658	507	13	118	216	42.65%	5,766	2,02	26 657	14	69	273	41.60%	5,865	1,813	771	15	5 56	316	41.02%
59		Corporates - Of Which: Specialised Lending		619	134	85	3	4	9	9.99%	615	11	11 112	2	2 4	12	11.11%	492	214	4 132	2	2 5	أد 15	11.74%
60		Corporates - Of Which: SME		983	1,285	177	3	42	93	52.43%	1,121	1,09	228	145	30	115	50.48%	1,248	930	0 267	2	4 22	<u>/</u> 132	. 49.45%
61		Retail	7,0	636	6,466	1,068	41	215	692	64.77%	7,854	5,88	32 1,434	32	2 190	872	60.78%	8,929	4,540	0 1,702	40	J 158	1,002	. 58.90%
62		Retail - Secured on real estate property	4,0	684	1,509	342	7	20	142	41.65%	4,902	1,19	99 434	6	5 15	158	36.36%	5,273	758	8 503	6	<u>ô</u> 10	ر 169	33.65%
63	ITALY	Retail - Secured on real estate property - Of Which: SME		55	105	55	0	4	35	64.15%	59	g	95 62	C	3	38	60.99%	72	77	7 67	(<u>J</u> 2	<u>/</u> 39	59.14%
64	IIALI	Retail - Secured on real estate property - Of Which: non-SME	4,0	628	1,404	287	7	17	107	37.32%	4,843	1,10	04 372	5	5 12	120	32.27%	5,201	68:	1 436	6	<u>3</u> 8	<u>3</u> 130	29.77%
65		Retail - Qualifying Revolving		35	8	3	0	0	2	60.82%	31	1	11 4	C	0	2	63.62%	34	-	7	(<u>)</u> 0	ر 3'	64.66%
66		Retail - Other Retail	2,9	917	4,949	724	33	195	548	75.71%	2,922	4,67	73 996	26	5 175	711	71.40%	3,622	3,77!	5 1,194	33	3 147	830	69.51%
67		Retail - Other Retail - Of Which: SME		612	406	153	7	6	128	83.27%	606	37	78 187	5	5 5	149	79.56%	691	269	9 212	6	<u>ô</u> 4	164	77.63%
68		Retail - Other Retail - Of Which: non-SME	2,3	305	4,543	571	26	188	421	73.68%	2,315	4,29	95 809	21	1 170	562	69.52%	2,930	3,507	7 982	28	3 144	665	67.76%
69		Equity		0	0	0	0	0	0 -	-	0		0 0	C	0	0	-	0	(0	(<u>)</u> 0	0	<u>/- </u>
70		Securitisation																						
71		Other non-credit obligation assets		0	0	0	0	0	0 -	-	0		0 0	C	0	0	-	0	(0	(<u>) </u>	0 ر	/-
72		IRB TOTAL	12,0)59 1	0,199	L,588	55	333	911	57.36%	13,784	7,95	2,111	47	259	1,149	54.43%	14,953	6,396	2,498	55	214 د	1,324	52.99%



	Deutsche Bank AG	<u></u>																				
		37	38	39	40	41	42	43	44	45	46	47	48	49	50	51	52	53	54	55	56	57
												Adverse Scenario	0									
					31/12/2021							31/12/2022							31/12/2023			
RowN um		Stage 1 expose (mln EUR, %)	ire Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure		Stage 2 exposure	e Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for e Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	e Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
73	Central banks		0 (0 () ()	0	-	0		0 ()	0 0) () -	(0	0	0	0	C	-
74	Central governments		0 (0 3	3		0 2	63.27%	6 0		0 3	3	0 0) 2	63.27%	(0	0 :	0	0	2	63.27%
75	Institutions		31 136	6 1	. (0 0	47.66%	6 161		6 1	l.	0 0) (46.77%	16:	1	6	0	0	0	46.53%
76	Corporates	5,	412 1,637	7 2,102	3:	66	5 188	8.95%	5,960	90.	2,288	3	32 32	246	10.74%	6,058	66	2,42	32	22	291	11.9/%
77	Corporates - Of Which: Specialised Lending		558 207	/ 465 4		. 10	0 8	1./5%	636	11.	.5 4/5	<u> </u>	1 5		2.16%	646	9	94 489	1	3	12	2.49%
/8 70	Corporates - Of Which: SME Retail	7	585 <u>22</u> 4	T 102	1/	1.	51	50.17% 32.01%	0 045	14.	122	1	7 2	7 22	51./2%	7.023	3 14	14 14	17	30	76	52.78%
79		, , , , , , , , , , , , , , , , , , ,	1,0/3 854 1 039	0 26-	1 12) 20	2/4	32.91%	7,770	1,25	90.	<u></u>	2 17	322	33.71%	6.11	1,05	1,07.	1/	30	30/	34.25% 28.61%
80	Retail - Secured on real estate property	5,	30 4	2 17		2 2.	0 8/	32.0 4 %	0 0,058	70	22 1/) 	0 0	101	1 30.13%	0,114	00	00 19	3	14	113	20.01%
SPAIN	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME	5	25 43	5 25) 7	2 93	31.00%	6.012	72	22 221	1	3 16) S	7 30.96%	6.066	6 62	27	0	12	109	30.28%
83	Retail - Qualifying Revolving	5,	4 (0 23		1	2 63	63.04%	6 0,012	. /5	0 (1	0 0) 3/	60.22%	0,000	4	0	3	13	100	58.05%
84	Retail - Other Retail	1	595 636	6 56	11	7	3 186	33.03%	1 687	48	3 629	1	4 20	223	35 63%	1 714	4 40	12 679	14	16	255	37 52%
85	Retail - Other Retail - Of Which: SME	1,	531 168	8 152)	3.	2 114	74 74%	539	12	72 190)	9 4	137	7 71 86%	536	6 9	92 22	10	3	157	70 11%
86	Retail - Other Retail - Of Which: non-SME	1.	064 468	8 412	2	2	1 73	17.60%	6 1.148	36	52 435	5	4 16	86	19.77%	1.179	9 31	1 45	5	13	98	21.50%
87	Equity		0 (0 ())	0 0	-	0		0 ()	0 0) -	(0	0	0	0	0) -
88	Securitisation								-													
89	Other non-credit obligation assets		6 18	8 59	9		1 1	2.37%	6 5	1	.5 61		0 1	. 3	4.28%	Į.	5 1	.3 6	0	1	4	5.79%
90	IRB TOTAL	12,9	002 3,464	4 2,996	47	123	3 465	15.53%	13,874	2,173	3 3,314	4	8 70	575	17.34%	14,057	7 1,73	6 3,568	49	53	664	18.61%

												Adverse Scenario										
					31	/12/2021						31/12/2022							31/12/2023			
wN m	(1	Stago (mln EUR, %)	ge 1 exposure Stage 2	2 exposure Stage	e 3 exposure pro	Stock of visions for a 1 exposure S	Stock of Stoc provisions for provision Stage 2 exposure Stage 3 e	ons for Chara 2 average		je 1 exposure Stage 2	2 exposure Stage 3 exposur	Stock of re provisions for Stage 1 exposure S	Stock of provisions for tage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure		Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio
1	Central banks		0	0	0	0	0	0 -		0	0	0 0	0	(-		0	(0 (٢ (ر	J -
2	Central governments		0	0	0	0	0	0 -		0	0	0 0	0	(-		0) ()	0	۲ ر) -
93	Institutions		129	83	4	0	0	0 13.	16%	207	3	5 0	0	1	. 12.64%	200	5	3	5	0	<u>,</u>	12.35
94	Corporates		3,735	3,822	408	12	101	172 42.	07%	5,446	1,952 56	68 15	60	214	37.69%	6,286	5 997	682	2	6 36	∠24	35.75
5	Corporates - Of Which: Specialised Lending		371	72	109	5	5	18 16.		344	57 1!	51 4	3	26	17.45%	32!	5 47	7 180)	3	37	2 17.84°
06	Corporates - Of Which: SME		144	181	13	0	7		34%	243	74	20 0	4		26.18%	300	0 12	25	5	1	<u>.</u> 7	/ 26.05°
7	Retail		92	19	35	0	0	6 16.	47%	92	17	35 0	0	ϵ	16.59%	93	3 1!	36	5	0	J F	5 16.68°
8	Retail - Secured on real estate property		64	14	3	0	0	2 47.	23%	65	11	4 0	0	2	42.26%	67	7	9	5	0 (7	2 38.75°
9 LINITED KINCDOM	Retail - Secured on real estate property - Of Which: SME		1	0	0	0	0	0 14.	21%	1	0	0 0	0	(14.20%		1) (0 (٦	J 14.19
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-SME		63	14	3	0	0	2 47.		64	11	4 0	0	2	42.31%	66	5	9	5	0	7 آد	2 38.819
01	Retail - Qualifying Revolving		4	0	0	0	0	0 79.	06%	4	0	0 0	0	(68.92%	4	4 () ()	0 (٦	J 62.14 ^o
02	Retail - Other Retail		24	5	31	0	0	4 13.	02%	23	5	31 0	0	4	13.10%	23	3 !	31		0 (/ /	13.180
03	Retail - Other Retail - Of Which: SME		10	0	0	0	0	0 6.	82%	9	1	0 0	0	(7.05%	9	9	. (0 (٦	ر 7.16°
04	Retail - Other Retail - Of Which: non-SME		14	5	31	0	0	4 13.	03%	14	4	31 0	0	4	13.12%	14	4	31		0 (<i>،</i>	13.21
05	Equity		19	0	0	0	0	0 90.	00%	19	0	0 0	0	(90.00%	19	9 () ()	0 (J	J 90.00°
06	Securitisation																					
07	Other non-credit obligation assets		85	0	2	1	0	1 61.	99%	84	0	3 1	0	2	61.99%	82	2 () .		1 (J	61.99 ⁰
08	IRB TOTAL		4,060	3,924	447	13	101	179 39.9	3%	5,849	1,972 61	11 16	61	222	36.39%	6,687	7 1,015	729	17	7 36	6 254	4 34.76%

														Adverse Scenario										
							31/12/2021							31/12/2022							31/12/2023			
RowN um			(mln EUR, %)	Stage 1 exposure Stage	ge 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure		e Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
109		Central banks		3,593	0	1		0 0	(10.00%	3,59	2 0	2	2	0	0 0	10.00%	3,591		3		0	0	0 10.00%
110		Central governments		4	4	0		0 0	(40.00%)	5 3	(0	0	0 0	40.00%	5		3 0		0	0	0 40.00%
111		Institutions		174	48	1		0 0	(38.41%	22	1		1	0	0 0	38.19%	221		1 1		0	0	0 38.06%
112		Corporates		7,175	2,544	527		5 20	50	9.50%	8,25	1,427	569	9	5 1	6 59	10.31%	8,562	1,07	607		5 1	0 6	66 10.86%
113		Corporates - Of Which: Specialised Lending		94	11	4		0 0	(5.72%	10	2 0	(6	0	0	6.85%	100		9		0	0	1 7.81%
114		Corporates - Of Which: SME		20	20	1		0 0	(40.72%	2	0 20		1	0	0 1	40.56%	25	1	4 2		0	0	1 40.42%
115		Retail		160	60	7		0 1	2	33.65%	17	0 48	· ·	9	0	1 3	29.97%	182	3	3 11		0	0	3 27.66%
116		Retail - Secured on real estate property		127	53	4		0 1	1	24.17%	13	6 42	(6	0	0 1	21.29%	149	2	7 8		0	0	2 19.73%
117	SWITZERLAND	Retail - Secured on real estate property - Of Which: SME		2	2	0		0 0	(7.81%		3 1	(0	0	0 0	7.84%	3		1 (0	0	0 7.87%
118	SWITZERLAND	Retail - Secured on real estate property - Of Which: non-SME		125	51	4		0 1	1	24.36%	13	3 41	(6	0	0 1	21.52%	145	2	5 8		0	0	2 19.97% 0 53.93%
119		Retail - Qualifying Revolving		13	1	0		0 0	(69.98%	1	3 1	(0	0	0 0	59.67%	13		1 0		0	0	
120		Retail - Other Retail		21	6	3		0 0	1	L 47.42%	2	1 5	3	3	0	0 1	46.21%	21		5 3		0	0	1 45.16%
121		Retail - Other Retail - Of Which: SME		5	1	0		0 0	(8.71%	,	4 1	(0	0	0 0	8.96%	4		1 0		0	0	0 9.12%
122		Retail - Other Retail - Of Which: non-SME		16	6	3		0 0	1	48.01%	1	7 5	3	3	0	0 1	47.30%	17		4 3		0	0	1 46.69%
123		Equity		0	0	0		0 0	C) -		0 0	(0	0	0 0	-	С		0 0		0	0	0 -
124		Securitisation																						
125		Other non-credit obligation assets		5	0	0		0 0	(61.99%	10.04	5 0	(0	0	0 0	61.99%	5	4.44			0	0	0 61.99% 70 11.22%
126		IRB TOTAL		11,112	2,656	536		5 21	53	9.85%	12,24	1,479	581	L S	5 10	62	10.67%	12,567	1,114	F 623		1	7	11.22%

										Adverse Scen	ario							
				31/12/2021						31/12/202	2					31/12/2023		
	(mln EUR,	Stage 1 exposure Stage 2 expo	osure Stage 3 exposure	Stock of e provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure Stage 3	Stock of provisions for Stage 1 expos	Stock of provisions for sure Stage 2 exposu	Stock of provisions for re Stage 3 exposure	Coverage Ratio - Stage 3 exposure	re Stage 2 exposu	re Stage 3 exposure	Stock of Sto provisions for provis Stage 1 exposure Stage 2	ck of Stock of provisions for exposure Stage 3 exposure	Coverage Rai Stage 3 expos
	Central banks	0	0	0	0 0	(-	0	0	0	0	0	0 -	0	0	0	0	0 -
	Central governments	0	0	0	0 0	(-	0	0	0	0	0	0 -	0	0	0	0	0 -
	Institutions	180	68	2	0 0	(18.29%	246	1	3	0	0	1 16.68% 2	33	13	0	0	1 1
	Corporates	7,112	4,623 61	1 2	1 105	207	33.84%	9,272	2,256	818	22	56 25	5 31.23% 9,8	48 1,5	29 96	3 23	46 2	90 2
	Corporates - Of Which: Specialised Lending	1,079	483 6	58	1 7	23	34.15%	1,089	449	93	2	5 2	6 27.90% 1,1	01 4	16 11	1	3	28 2
	Corporates - Of Which: SME	206	71 5	59	1 3	32	54.35%	234	35	67	1	2 3	4 50.61% 2	30	33 7	1	2	35 48
	Retail	83	19	3	0 0	1	19.90%	85	16	4	0	0	1 19.51%	87	13	0	0	1 1
	Retail - Secured on real estate property	70	16	2	0 0	(11.14%	73	12	3	0	0	0 11.99%	75	9	1 0	0	0 1
NETHERLANDS	Retail - Secured on real estate property - Of Which: SME	2	0	0	0 0	(12.76%	2	0	0	0	0	0 12.78%	2	0	0	0	0 1
INLITIERLANDS	Retail - Secured on real estate property - Of Which: non-SME	68	15	2	0 0	(11.13%	71	12	3	0	0	0 11.99%	73	9	1 0	0	0
	Retail - Qualifying Revolving	4	0	0	0 0	(79.31%	4	0	0	0	0	0 71.29%	4	0	0	0	0 6
	Retail - Other Retail	10	3	1	0 0	(50.47%	9	3	1	0	0	0 45.34%	8	3	0	0	0 4
	Retail - Other Retail - Of Which: SME	6	0	0	0 0	(8.13%	5	1	0	0	0	0 7.99%	5	1	0	0	0
	Retail - Other Retail - Of Which: non-SME	4	2	0	0 0	(53.42%	4	2	1	0	0	0 50.25%	4	2	0	0	0
	Equity	0	0	0	0 0	(-	0	0	0	0	0	0 -	0	0	0	0	0 -
	Securitisation																	A
	Other non-credit obligation assets	0	0	0	0 0	(-	0	0	0	0	0	0 -	0	0	0	0	0 -
	IRB TOTAL	7,375	4,709 61	5 21	1 106	208	33.72%	9,603	2,272	825	22	56 25	7 31.12% 10,1	68 1,5!	54 978	3 23	46 29	29



	Deutsche Bank AG																						
			37	38	39	40	41	42	43	44	45	46	47	48	49	50	51	52	53	54	55	56	57
													Adverse Scenario										
						31/12/2021							31/12/2022							31/12/2023			
RowN um		(mln EUR, %)	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	e Stage 2 exposur	e Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	e Stage 2 exposur	e Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
145	Central banks		(0	() (0 (0 -	(0	0	0	0 0	0	0 -		0	0	0	(٢ _ (J -
146	Central governments		(0	(0		0	0 -	(0	0	0	0	0	0 -		0	0	0	(<u>, </u>) -
147	Institutions		82	2 253				0	0 46.90%	6 335	5	0	0	0 0	0	0 46.92%	33!	5	0	0	(<u>, </u>	0 46.91%
148	Corporates		4,591	1 3,356	331	1 15	5 8	58	8 17.47%	6,423	3 1,34	1 0 51	4 1	9 34	4 9	5 18.39%	6,64	4 97	77 65	7 18	25	, 12?	3 18.77%
149	Corporates - Of Which: Specialised Lending		1,819	1,809	188	3	3	2 27	7 14.53%	6 2,953	3 55	31	4 1	1 7	7 4	6 14.67%	2,840	6 56	50 41	1 10	7	6.1	1 14.79%
150	Corporates - Of Which: SME		128	187	21	1	1	6	8 37.86%	6 157	7 14	13 3	5	0 13	3 1	37.49%	15	7 13	34 4	4 0	12	<u>.</u> <u>1</u> 7	7 37.16%
151	Retail		49	9 15	3	3	D	0	1 22.71%	6 51	1	11	4	0	0	1 21.17%	5	1	10	5 0	(<u> 1</u>	1 20.36%
152	Retail - Secured on real estate property		44	4 14	. 2	2	D	0	0 20.07%	6 46	5 1	11	4	0	0	1 19.03%	40	6	9	5 0	(<i>j</i>	1 18.48%
LUXEMBOURG	Retail - Secured on real estate property - Of Which: SME		7	7 1		0	D	0	0 7.53%	6	7	1	0	0	0	0 7.54%		7	1	0	(<u>, </u>	0 7.56%
154 LOXLINDOUNG	Retail - Secured on real estate property - Of Which: non-SME		36	5 14	. 2	2)	0	0 20.26%	6 38	8 1	10	3	0 0	0	1 19.28%	39	9	9	5 0	(<u>/</u>	1 18.77%
155	Retail - Qualifying Revolving		1	1 0	() ()	0	0 72.08%	6	1	0	0	0 0	0	0 61.59%		1	0	0	(<u>, </u>	0 56.04%
156	Retail - Other Retail		4	4 0	() ()	0 (0 51.35%	6	4	0	0	0 0	0	0 49.19%		4	0	0 0	(<u>, </u>	0 47.63%
157	Retail - Other Retail - Of Which: SME		(0	() ()	0	0 8.81%	6	0	0	0	0 0	0	0 9.09%		0	0	0	(<u>, </u>	0 9.25%
158	Retail - Other Retail - Of Which: non-SME		4	4 0	() ()	0 (0 51.50%	6	4	0	0	0 0	0	0 49.47%		4	0	0	(<u>, </u>	0 48.02%
159	Equity		69	9 0	() ()	0 (0 90.00%	69	9	0	0	0 0	0	0 90.00%	69	9	0	0 0	(<u>, </u>	0 90.00%
160	Securitisation																						
161	Other non-credit obligation assets		(0	() (0 (0 -	(0	0	0	0 0	0	0 -		0	0	0 0	(, ,	J -
162	IRB TOTAL		4,790	3,624	334	l 15	5 8	4 59	17.54%	6,877	7 1,35	51 518	3	9 34	4 9	6 18.43%	7,098	98	66	2 18	26	125	5 18.81%

														Adverse Scenario										
							31/12/2021							31/12/2022							31/12/2023			
RowN um			(mln EUR, %)		Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure St	Stock of provisions for tage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of e provisions for p Stage 1 exposure Sta	Stock of Store Store Store Store Store Stage 3	ock of sions for exposure	verage Ratio - ge 3 exposure	Stage 1 exposure	e Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure Sta	Stock of provisions for age 3 exposure	Coverage Ratio - Stage 3 exposure
163		Central banks		8,195	0) 2	0	0	0	10.00%	8,193	C		5 0	0	0	10.00%	8,19	0 0	7	0	0	1	10.00%
164		Central governments		8	C	0	0	0	0	40.00%	8	C		0 0	0	0	40.00%	·	8 0	0	0	0	0	40.00%
165		Institutions		124	23	3 0	0	0	0	28.58%	147	C		0 0	0	0	28.58%	14	7 0	0	0	0	0	28.58%
166		Corporates		606	1,046	81	2	2 13	14	17.31%	1,221	395	11	.7 4	3	22	19.07%	1,28	5 306	142	4	2	28	19.75%
167		Corporates - Of Which: Specialised Lending		83	310	24	. 0	2	1	5.67%	174	205	3	0	1	2	5.69%	21	5 154	49	0	1	3	5.70%
168		Corporates - Of Which: SME		1	0	0	0	0	0	44.53%	1	C		0 0	0	0	44.52%		1 0	0	0	0	0	44.52%
169		Retail		6	0	0	0	0	0	12.62%	6	C		0 0	0	0	11.64%		6 0	0	0	0	0	11.09%
170		Retail - Secured on real estate property		5	0	0	0	0	0	9.45%	5	C		0 0	0	0	9.72%		5 0	0	0	0	0	9.79%
171	JAPAN	Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	-	0	C		0 0	0	0 -			0	0	0	0	0 -	-
172	ארו אוי	Retail - Secured on real estate property - Of Which: non-SME		5	0	0	0	0	0	9.45%	_	C		0 0	0	0	9.72%		5 0	0	0	0	0	9.79%
173		Retail - Qualifying Revolving		1	0	0	0	0	0	33.70%	1	C		0 0	0	0	32.35%		1 0	0	0	0	0	31.51%
174		Retail - Other Retail		1	0	0	0	0	0	12.23%	1	C		0 0	0	0	10.67%		1 0	0	0	0	0	9.36%
175		Retail - Other Retail - Of Which: SME		1	0	0	0	0	0	1.96%	1	C		0 0	0	0	1.95%		1 0	0	0	0	0	1.96%
176		Retail - Other Retail - Of Which: non-SME		0	0	0	0	0	0	13.77%	0	C		0 0	0	0	14.04%		0 0	0	0	0	0	14.32%
177		Equity		0	0	0	0	0	0	-	0	C		0 0	0	0 -			0 0	0	0	0	0	-
178		Securitisation																						
179		Other non-credit obligation assets		5 9 94 4	1 069	0	0	0	0	61.99%	5	C	150	0 0	0	0	61.99%	9.64	4 0	0	0	0	0	61.99%

		1											Adverse Scenario										
		ı				31/12/2021							31/12/2022							31/12/2023			
wN m		(mln EUR, %)		Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposu	re Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposui	e Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
81	Central banks		1	. 313	0	0	C	0	10.00%	6	3	306	0	0 0		10.00%	8	3	06	0 0	0	(0 10.00%
82	Central governments		C	75	0	0	1	0	40.00%	6	0	74 1	1	0 1	. (40.00%	0		74	1 0	1	(0 40.00%
83	Institutions		262	343	4	0	1	1	34.94%	6 518	3	85	6	0)	2 34.50%	588	3	13	7 0	0	7	2 34.50%
84	Corporates		3,466	1,222	177	11	8	68	38.52%	6 4,157	7	186 222	2	8 5	82	36.92%	4,343	3 2	58 25	4 9	3	92	36.14%
85	Corporates - Of Which: Specialised Lending		19	144	17	0	2	2	13.92%	6 39	9 1	119 22	2	0 1	. 3	12.10%	38	3 1	16 2	6 0	1	3	3 11.26%
86	Corporates - Of Which: SME		83	68	24	0	C) 1	3.05%	6 83	3	55 36	6	0 0)	1 2.82%	83	3	47 4	5 0	0	:	1 2.75%
87	Retail		29	39	1	0	1	1	45.07%	6 30	O .	37	2	0 1	. 1	1 41.41%	32	2	34	3 0	1		1 39.98%
88	Retail - Secured on real estate property		15	3	0	0	C	0	21.35%	6 16	5	2 1	1	0 0)	21.56%	16	5	1	1 0	0	(0 21.70%
INDIA	Retail - Secured on real estate property - Of Which: SME		C	0	0	0	C	0	-	(O .	0	0	0)	0 -	0		0	0	0	(ა -
	Retail - Secured on real estate property - Of Which: non-SME		15	3	0	0	C	0	21.35%	6 16	5	2 1	1	0 0)	21.56%	16	5	1	1 0	0	(0 21.70%
91	Retail - Qualifying Revolving		2	0	0	0	C	0	55.82%	6	2	0	0	0)	49.52%	2	2	0	0	0	(0 46.17%
92	Retail - Other Retail		11	. 36	1	0	1	0	51.55%	6 12	2	35	2	0 1	. 1	1 47.77%	14	1	32	2 0	1		1 46.19%
93	Retail - Other Retail - Of Which: SME		2	0	0	0	C	0	2.91%	6	2	0	0	0 0)	2.63%	2	2	1	0	0	(ე 2.48%
94	Retail - Other Retail - Of Which: non-SME		g	36	1	0	1	. 0	52.37%	6 10	0	35 2	2	0 1	. 1	1 48.82%	12	2	32	2 0	1		1 47.37%
95	Equity		C	0	0	0	C	0	-	()	0 (0	0 0	() -	0		0	0 0	0	(υ -
96	Securitisation																						
97	Other non-credit obligation assets		35	0	1	0	C	0	61.99%	J.	4	0 1	1	0 0)	1 61.99%	34	1	0	2 0	0		1 61.99%
98	IRB TOTAL		3,793	1,991	183	12	11	. 71	38.55%	4,746	5 9	89 232	2	9 8	86	37.03%	5,005	69	26	7 9	5	97	7 36.31%



		D 1	
Dei	utsche	Bank	AG

		Deate Dank / to											
			1	2	3	4	5	6	7	8	9	10	11
								Actual					
								31/12/2020)				
			Exposure	values	Risk exposu	re amounts				Civil of		Give Land	
RowN um		(mln EUR, %)	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
1		Central banks	94,203	0	0	0	93,048	0	0	1	0	C	0.00%
2		Central governments	31,049	0	0	0	631		0	0	0	0	0.00%
3		Regional governments or local authorities	5,202	0	10	0	3,390		0	0	0	0	0.00%
4		Public sector entities	2,347		25	0	76		0	0	0	0	58.26%
5		Multilateral Development Banks	2,205	0	0	0	43	0	0	0	0	0	0.00%
6		International Organisations	785	0	0	0	645	0	0	0	0	0	0.00%
7		Institutions	10,589	0	311	0	107		0	0	0	0	100.00%
8		Corporates	11,493	434	10,953	630	5,861	505	276	13	4	35	12.82%
9		of which: SME	839			241	490		28	3	1	17	60.47%
10		Retail	2,109	76	1,511	79	2,089	178	312	19	13	212	
11	Deutsche Bank AG	of which: SME	30	4	22	5	36		22	. 1	0	18	82.45%
12		Secured by mortgages on immovable property	3,232			275	,		171	. 0	0	10	5.60%
13		of which: SME	229	13	94	12	203		11	. 0	0	1	6.44%
14		Items associated with particularly high risk	95	62	142	92	21	73	161	. 0	31	127	
15		Covered bonds	0	0	0	0	0	0	0	0	01	0	0.00%
16		Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	01	0	0.00%
17		Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0	01	0	0.00%
18		Equity	0	0	0	0	O	0	C	0	01	0	0.00%
19		Securitisation	2.5	-	2.0==	_	_	_	-				0.000
20		Other exposures	2,877	0	2,875	0	100.074	0	0	0	0	0	0.00% 41.66%
21		Standardised Total	166,187	820	17,025	1,077	108,874	1,141	921	. 34	20	384	41.66%

								Actual					
								31/12/202)				
	_		Exposure	values	Risk exposu	re amounts							
Row!	N	(mln EUR, %)	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	provisions for	Coverage Ratio - Stage 3 exposure
22		Central banks	78,187	0	0	0	78,187	0	C	0	0	0	0.00%
23		Central governments	9,136	0	0	0	390		C	0	0	0	0.00%
24		Regional governments or local authorities	5,060	0	5	0	3,390	2	C	0	0	0	0.00%
25		Public sector entities	2,321	0	13	0	76	0	C	0	0	0	58.26%
26		Multilateral Development Banks	0	0	0	0	0	0	C	0	0	0	0.00%
27		International Organisations	0	0	0	0	0	0	C	0	0	0	0.00%
28		Institutions	1,994	0	51	0	93	0	C	0	0	0	0.00%
29		Corporates	6,704	97	6,517	144	3,423	358	130	4	2	11	8.16%
30		of which: SME	165		131	4	145	_	7	0	0	3	48.37%
31		Retail	848	22	636	27	805	87	63	8	8	36	57.36%
32	GERMANY	of which: SME	2	0	2	0	11	1	C	0	0	0	90.50%
33		Secured by mortgages on immovable property	241	110	88	133	222	21	43	0	0	0	0.26%
34		of which: SME	36	0	15	0	35	2	C	0	0	0	0.00%
35		Items associated with particularly high risk	0	0	0	0	0	0	C	0	0	0	0.00%
36		Covered bonds	0	0	0	0	0	0	C	0	0	0	0.00%
37		Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	(0	0	0	0.00%
38		Collective investments undertakings (CIU)	0	0	0	0	0	0	C	0	0	0	0.00%
39		Equity	0	0	0	0	0	0	C	0	0	0	0.00%
40		Securitisation											
41		Other exposures	29	0	29	0	1	0	(0	0	0	0.00%
42		Standardised Total	104,521	229	7,339	304	86,587	478	236	12	10	47	19.84%

								Actual					
								31/12/202	0				
			Exposure	values	Risk exposu	re amounts							
RowN			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure		Stock of provisions for	Stock of provisions for	Coverage Ratio - Stage 3 exposure
um		(mln EUR, %)		2 Si d'alloca	11311 031000	20.00.000				Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	
43		Central banks	0	0	0	(0	0	0	0	0	0	0.00%
44		Central governments	0	0	0	(0	0	0	0	0	0	0.00%
45		Regional governments or local authorities	14	0	3	C	0	0	0	0	0	0	0.00%
46		Public sector entities	3	0	1	(0	0	0	0	0	0	0.00%
47		Multilateral Development Banks	0	0	0	(0	0	0	0	0	0	0.00%
48		International Organisations	0	0	0	(0	0	0	0	0	0	0.00%
49		Institutions	3,603		83	(7	0	0	0	0	0	0.00%
50		Corporates	1,130	0	1,053	(594	5	0	2	. 0	0	0.00%
51		of which: SME	8	0	5	(2	0	0	0	0	0	0.00%
52		Retail	2	0	2	(1	0	0	0	0	0	80.81%
53	UNITED STATES	of which: SME	0	0	0	(0	0	0	0	0	0	0.00%
54		Secured by mortgages on immovable property	86	0	39		82	3	0	0	0	0	0.00%
55		of which: SME	0	0	0		0	0	0	0	0	0	0.00%
56		Items associated with particularly high risk	0	0	0	(0	0	0	0	0	0	0.00%
57		Covered bonds	0	0	0	(0	0	0	0	0	0	0.00%
58		Claims on institutions and corporates with a ST credit assessment	0	0	0	(0	0	0	0	0	0	0.00%
59		Collective investments undertakings (CIU)	0	0	0	(0	0	0	0	0	0	0.00%
60		Equity	0	0	0		0	0	0	0	0	0	0.00%
61		Securitisation											
62		Other exposures	1	0	0	(1	0	0	0	0	0	0.00%
63		Standardised Total	4,837	0	1,180	0	686	8	0	2	0	0	77.76%

								Actual					
								31/12/202	0				
			Exposure	values	Risk exposu	re amounts							
RowN um		(mln EUR, %)	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure		Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
64		Central banks	1,125	0	0	(1,118	C	0	1	. (0	0.00%
65		Central governments	3,799	0	0	(100	C	0	0	(0	0.00%
66		Regional governments or local authorities	0	0	0	(0	C	0	0	(0	0.00%
67		Public sector entities	0	0	0	(0	C	0	0)	0	0.00%
68		Multilateral Development Banks	0	0	0	(0	C	0	0	(0	0.00%
69		International Organisations	0	0	0	(0	C	0	0	(0	0.00%
70		Institutions	38	0	38	(1	C	0	0		0	0.00%
71		Corporates	487	25	455	38	366	55	10	0		5	51.79%
72		of which: SME	134	16	122		100	17	7 6	0	(4	79.12%
73		Retail	469	15	280	10	414	64	150	4		127	84.48%
74	ITALY	of which: SME	3	0	2	() 2	1	. 0	0	(0	98.67%
75	- · / · · ·	Secured by mortgages on immovable property	324	12	115	13	229	40	10	0	(1	5.85%
76		of which: SME	10	5	3	Ţ	9	1	. 5	0	(1	13.21%
77		Items associated with particularly high risk	89	61	134	92	21	71	161	0)	127	78.85%
78		Covered bonds	0	0	0	(0	C	0	0	(0	0.00%
79		Claims on institutions and corporates with a ST credit assessment	0	0	0	(0	C	0	C) (0	0.00%
80		Collective investments undertakings (CIU)	0	0	0	(0	C	0	C)	0	0.00%
81		Equity	0	0	0	(0	C	0	0)	0	0.00%
82		Securitisation											
83		Other exposures	0	0	0	(0	C	0	O		0	0.00%
84		Standardised Total	6,332	114	1,023	152	2,248	230	331	5	8	259	



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			1	2	3	4	5	6	7	8	9	10	11
								Actual					
								31/12/2020					
	_		Exposure	/alues	Risk exposu	re amounts							
RowN um		(mln EUR, %)	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
OF.		Central banks	1,629	0	0		0 1,629	0		0	(0.00%
85 86		Central governments	3,119	0	0		0 1,025	0		0			0.00%
87		Regional governments or local authorities	124	0	0		0 0	125		0			0.00%
88		Public sector entities	2	0	1		0 0	123		0			0.00%
89		Multilateral Development Banks	0	0	0		0 0	0	0	0) 0	0.00%
90		International Organisations	0	0	0		0 0) 0		0) 0	0.00%
91		Institutions	66	0	4		0 0	0	Č	0			0.00%
92		Corporates	76	15	75	2	2 20	0	5	1	(0.00%
93		of which: SME	1	0	1		0 0	0	C	0	(0.00%
94		Retail	43	0	32		0 41	. 2	C	0		0	91.42%
95	SPAIN	of which: SME	0	0	0		0 0	0	C	0	(0	0.00%
96	SI AII	Secured by mortgages on immovable property	77	9	28		9 70	5	14	0	(0	0.00%
97		of which: SME	0	0	0	(0 0	0	C	0	(0	0.00%
98		Items associated with particularly high risk	4	0	6		0 0	1	C	0	(0	0.00%
99		Covered bonds	0	0	0		0 0	0	C	0	(0	0.00%
100		Claims on institutions and corporates with a ST credit assessment	0	0	0		0 0	0	C	0	(0	0.00%
101		Collective investments undertakings (CIU)	0	0	0		0 0	0	C	0	(0	0.00%
102		Equity	0	0	0		0 0	0	C	0	(0	0.00%
103		Securitisation											
104		Other exposures	0	0	0		0 0	0	C	0	(0	0.00%
105		Standardised Total	5,140	24	145	3:	1,761	134	20	1	0	0	1.85%

								Actual					
								31/12/202	0				
	_		Exposure	values	Risk exposu	ire amounts							
Row!\um		(min EUR, %)	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
106		Central banks	6,281	C	0	(0 6,239	0	(0	0	C	0.00%
107		Central governments	2,083	(0	(0 37		(0	0	0	0.00%
108		Regional governments or local authorities	0	(0	(0 0	0	(0	0	0	0.00%
109		Public sector entities	1	(0	(0	0	(0	0	0	0.00%
110		Multilateral Development Banks	0	C	0	(0 0	0	(0	0	0	0.00%
111		International Organisations	0	(0	(0 0	0	(0	0	0	0.00%
112		Institutions	1,938	(40	(0 0	0	(0	0	0	0.00%
113		Corporates	213	C	208	(0 109	0	(0	0	0	0.00%
114		of which: SME	24	C	21	(0 0	0	(0	0	0	0.00%
115		Retail	3	C	2		1	. 1	(0	0	0	19.61%
116	UNITED KINGDOM	of which: SME	0	C	0	(0	0	(0	0	0	0.00%
117		Secured by mortgages on immovable property	2	C	1		0 2	2	(0	0	0	0.00%
118		of which: SME	0	C	0		0	0	(0	0	0	0.00%
119		Items associated with particularly high risk	0	C	0		0	0		0	0	0	0.00%
120		Covered bonds	0	(0	(0	0	(0	0	0	0.00%
121		Claims on institutions and corporates with a ST credit assessment	0	C	0	(0	0	(0	0	0	0.00%
122		Collective investments undertakings (CIU)	0	C	0	(0	0	(0	0	0	0.00%
123		Equity	0	C	0	(0	0		0	0	0	0.00%
124		Securitisation											
125		Other exposures	0	(0	(0	0	(0	0	0	0.00%
126		Standardised Total	10,522	1	251		L 6,389	2	1		0	0	8.15%

								Actual					
								31/12/202	0				
			Exposure	e values	Risk exposu	e amounts							
RowN um		(mln EUR, %)	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure		Stock of provisions for Stage 2 exposure	provisions for	Coverage Ratio - Stage 3 exposure
127		Central banks	0	C	0	C	0	0	C	0	0	0	0.00%
128		Central governments	0	C	0	C	0	0	C	0	0	0	0.00%
129		Regional governments or local authorities	0	C	0	C	0	0	C	0	0	0	0.00%
130		Public sector entities	0	C	0	C	0	0	C	0	0	0	0.00%
131		Multilateral Development Banks	0	C	0	C	0	0	C	0	0	0	0.00%
132		International Organisations	0	C	0	C	0	0	C	0	0	0	0.00%
133		Institutions	8	C	2	C	0	0	C	0	0	0	0.00%
134		Corporates	12	. 3	12	4	10	0	3	0	0	0	1.73%
135		of which: SME	0	C	0	C	0	0	C	0	0	0	0.00%
136		Retail	7	1	. 5	1	. 4	. 0	1	. 0	0	1	72.43%
137	SWITZERLAND	of which: SME	0	C	0	C	0	0	(0	0	0	0.00%
138		Secured by mortgages on immovable property	28	C	10	0	0	28	C	0	0	0	11.19%
139		of which: SME	0	C	0	0	0	0	C	0	0	0	0.00%
140		Items associated with particularly high risk	0	C	0	C	0	0	(0	0	0	0.00%
141		Covered bonds	0	C	0	0	0	0	C	0	0	0	0.00%
142		Claims on institutions and corporates with a ST credit assessment	0	C	0	C	0	0	(0	0	0	0.00%
143		Collective investments undertakings (CIU)	0	C	0	C	0	0	(0	0	0	0.00%
144		Equity	0	C	0	C	0	0	(0	0	0	0.00%
145		Securitisation											
146		Other exposures	0	C	0	C	0	0	(0	0	0	0.00%
147		Standardised Total	56	3	29	5	15	28	4	. 0	0	1	23.13%

			Actual Actual										
							31/12	/2020					
			Exposure	values	Risk exposur	re amounts							
RowN um		(mln EUR, %)	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure Stage 2 exp	osure Stage 3 exposur	Stock of e provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	
148		Central banks	526		0	(526	0	0 (0	0	0.00%	
149		Central governments	182	C	0	C	104	0	0 (0	0	0.00%	
150		Regional governments or local authorities	0	C	0	C	0	0	0	0	0	0.00%	
151		Public sector entities	0	C	0	(0	0	0 (0	0	0.00%	
152		Multilateral Development Banks	0	C	0	(0	0	0 (0	0	0.00%	
153		International Organisations	0	C	0	C	0	0	0	0	0	0.00%	
154		Institutions	0	C	0	C	0	0	0	0	0	100.00%	
155		Corporates	507		463	8	455	28	.8	0	11	63.61%	
156		of which: SME	214	8	171	8	186	28	.6	0	9	59.07%	
157		Retail	32	ϵ	5 24	7	30	5	30	0	26	84.36%	
158	NETHERLANDS	of which: SME	23	4	18	5	21	5	21 (0	17	82.11%	
159		Secured by mortgages on immovable property	183	g	78	8	165	22	7	0	0	1.33%	
160		of which: SME	171	8	72	7	151	22	6	0	0	1.50%	
161		Items associated with particularly high risk	0	C	0	(0	0	0 (0	0	0.00%	
162		Covered bonds	0	C	0	C	0	0	0 (0	0	0.00%	
163		Claims on institutions and corporates with a ST credit assessment	0	C	0	(0	0	0 (0	0	0.00%	
164		Collective investments undertakings (CIU)	0	C	0	(0	0	0 (0	0	0.00%	
165		Equity	0	C	0	(0	0	0 (0	0	0.00%	
166		Securitisation											
167		Other exposures	0	C	0	(0	0	0 (0	0	0.00%	
168		Standardised Total	1,431	23	565	22	1,280	56 5	5 3	0	37		



Deutsche Bank AG

			1	2	3	4	5	6	7	8	9	10	11
								Actual					
								31/12/202	0				
	_		Exposure	values	Risk exposu	re amounts							
RowN um		(mln EUR, %)	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
169		Central banks	4,042	0	0	(4,042	C	0	0	0	0	0.00%
170		Central governments	129		0	(0	C	0	0	0	0	0.00%
171		Regional governments or local authorities	0	0	0	(0	C	O	0	0	0	0.00%
172		Public sector entities	0	0	0	(0	C	C	0	0	0	0.00%
173		Multilateral Development Banks	2,092	0	0	(41	C	0	0	0	0	0.00%
174		International Organisations	0	0	0	(0	C	0	0	0	0	0.00%
175		Institutions	36	0	7	(0	C	0	0	0	0	0.00%
176		Corporates	398	59	397	75	143	23	0	0	1	0	0.00%
177		of which: SME	11	32	9	34	11	C	0	0	0	0	0.00%
178		Retail	118	1	88	1	. 194	13	2	. 0	0	1	30.14%
179	LUXEMBOURG	of which: SME	0	0	0	(0	C	0	0	0	0	0.00%
180		Secured by mortgages on immovable property	1,023	6	358		949	76	4	0	0	0	5.24%
181		of which: SME	0	0	0	(0	C	0	0	0	0	0.00%
182		Items associated with particularly high risk	0	0	0	(0	C	0	0	0	0	0.00%
183		Covered bonds	0	0	0	(0	C	0	0	0	0	0.00%
184		Claims on institutions and corporates with a ST credit assessment	0	0	0	(0	C	0	0	0	0	0.00%
185		Collective investments undertakings (CIU)	0	0	0	(0	C	0	0	0	0	0.00%
186		Equity	0	0	0	(0	C	0	0	0	0	0.00%
187		Securitisation											
188		Other exposures	2,846	0	2,846	(0	C	0	0	0	0	0.00%
189		Standardised Total	10,685	66	3,698	80	5,370	112	6	0	1	1	13.87%

								Actual					
								31/12/202	0				
			Exposure	values	Risk exposu	re amounts							
Rowl um	N	(mln EUR, %)	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
190		Central banks	0	C	0	C	C	C	(0	0	0	0.00%
191		Central governments	0	C	0	C	C	0	(0	0	0	0.00%
192		Regional governments or local authorities	0	С	0	C	C	0	(0	0	0	0.00%
193		Public sector entities	0	C	0	C	C	0	(0	0	0	0.00%
194		Multilateral Development Banks	0	C	0	C	C	0	(0	0	0	0.00%
195		International Organisations	0	C	0	C	C	0	(0	0	0	0.00%
196		Institutions	384	C	8	C	C	0	(0	0	0	0.00%
197		Corporates	1	72	2	107	C	0	73	0	0	6	8.70%
198		of which: SME	0	C	0	C	C	0	(0	0	0	0.00%
199		Retail	0	C	0	C	C	0	(0	0	0	83.72%
200	JAPAN	of which: SME	0	C	0	C	C	0		0	0	0	0.00%
201	2	Secured by mortgages on immovable property	0	C	0	C	C	0		0	0	0	0.00%
202		of which: SME	0	C	0	C	C	0		0	0	0	0.00%
203		Items associated with particularly high risk	0	C	0	C	C	0	(0	0	0	0.00%
204		Covered bonds	0	C	0	C	C	0	(0	0	0	0.00%
205		Claims on institutions and corporates with a ST credit assessment	0	C	0	C	C	0	(0	0	0	0.00%
206		Collective investments undertakings (CIU)	0	C	0	C	C	0		0	0	0	0.00%
207		Equity	0	C	0	C	C	0		0	0	0	0.00%
208		Securitisation											
209		Other exposures	0	C	0	C	C	0		0	0	0	0.00%
210		Standardised Total	384	72	8	107	0	0	73	0	0	6	8.70%

								Actual					
								31/12/202	0				
			Exposure	values	Risk exposu	ire amounts							
RowN um		(mln EUR, %)	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
211		Central banks	0	0	0		0 0	C	C	0	(0	0.00%
212		Central governments	0	0	0		0	0	C	0	(0	0.00%
213		Regional governments or local authorities	2	0	2		0	0	C	0	(0	0.00%
214		Public sector entities	0	0	0		0	0	C	0	(0	0.00%
215		Multilateral Development Banks	0	0	0		0	0	C	0	(0	0.00%
216		International Organisations	0	0	0		0	0	C	0	(0	0.00%
217		Institutions	88	0	14		0 1	. С	C	0	(0	0.00%
218		Corporates	180	2	178		2 153	3	. 3	1	(0	17.67%
219		of which: SME	7	0	5		0 4	C	C	0	(0	0.00%
220		Retail	564	31	423	3	3 567	3	64	6	(21	32.30%
221	INDIA	of which: SME	2	0	1		0 2	2.	C	0	(0	33.59%
222		Secured by mortgages on immovable property	1,192	96	453	10	1 1,177	18	88	0	(8	9.56%
223		of which: SME	7	0	2		0 7	ď	C	0	(0	0.00%
224		Items associated with particularly high risk	0	0	0		0 0	0	C	0	(0	0.00%
225		Covered bonds	0	0	0		0 0	0	C	0	(0	0.00%
226		Claims on institutions and corporates with a ST credit assessment	0	0	0		0 0	0	C	0	(0	0.00%
227		Collective investments undertakings (CIU)	0	0	0		0	0	C	0	(0	0.00%
228		Equity	0	0	0		0	0	C	0	(0	0.00%
229		Securitisation											
230		Other exposures	0	0	0		0	C	C	0	(0	0.00%
231		Standardised Total	2,026	130	1,071	130	1.898	24	155	7	0	30	

	Deutsche Bank AG											
		12 13	14 15	16 17	18 19	20 21	22 23	24 25	26	27 28	29 30	31 32
							Baseline Scenario					
			31/12/2021				31/12/2022				31/12/2023	
lowN um	(mln EU		Stock of provisions for Stage 1 exposure	Stock of Stock of provisions for Stage 2 exposure Stage 3 exposure	Coverage Ratio - Stage 3 exposure	re Stage 2 exposure Stage 3 exposur	Stock of Stock of provisions for Stage 1 exposure Stage 2 exposu	Stock of Coverage Rapers Stage 3 exposure	otio - osure Stage 1 expos	sure Stage 2 exposure Stage 3 exposu	Stock of Stock of provisions for Stage 1 exposure Stage 2 exposure	Stock of provisions for Stage 3 exposure
1	Central banks	93,020	0 28	3 0	3 10.00% 92,9	92 0 5	56 3	0 6 1	0.00% 92	2,964 0	84 3	0 8 10.00%
2	Central governments	631	0	0 0	0 40.00%	31 38	1 0	0 0 4	0.00%	630 38	1 0	0 0 40.00%
3	Regional governments or local authorities	3,380	0	0 0	0 40.00% 3,3	69 147	1 0	0 0 4	0.00%	3,503 13	2 0	0 1 40.00%
4	Public sector entities	76	0	0 0	0 4.84%	75 0	0	0	1.82%	75 0	0 0	0 4.70%
5	Multilateral Development Banks	43	0	0 0	0 42.78%	43 0	0	0 0 4	2.78%	43 0	0 0	0 42.78%
6	International Organisations	645	0	0 0	0 70.36%	45 0	0	0 0 7).37%	645 0	0 0	0 70.37%
7	Institutions	107	0	0 0	0 61.52%	07 0	0	0 0 5	5.39%	107 0	0 0	0 0 52.76%
8	Corporates	5,821 40	64 357 2	3 6	58 19.05% 5,7	49 466 42	27 22			5,701 447 4	494 22	3 117 23.62%
9	of which: SME	486	52 43	3 1 2	24 55.99%	74 51 5	55 3	1 27 4	9.57%	466 48	67 3	1 30 45.68%
0	Retail	2,046	388 388	26	67.62%	93 128 45	57 29	9 298 6	5.16%	1,936 122 !	521 27	8 330 63.44%
Deutsche Bank AG	of which: SME	34	6 24	1 0 2	21 85.85%	32 6 2	26 1		3.36%	30 5	29 1	0 23 81.44%
12	Secured by mortgages on immovable property	2,945	228	7 3 2	9.46% 2,8	71 203 28	6	2 30 1).65% 2	2,859 165 3	329 6	2 37 11.35%
13	of which: SME	193	24 22	2 0	3 13.06%	54 53 3	32 1	0 5 1	1.83%	178 21	41 1	0 6 15.63%
14	Items associated with particularly high risk	20	181	0 2 13	73.74%	20 41 19	0	2 137 7	0.66%	20 32 2	203 0	1 140 68.75%
15	Covered bonds	0	0	0 0	0.00%	0 0	0	0 0	0.00%	0 0	0 0	0 0.00%
16	Claims on institutions and corporates with a ST credit assessment	0	0	0 0	0.00%	0 0	0	0	0.00%	0 0	0 0	0 0.00%
17	Collective investments undertakings (CIU)	0	0 0	0 0	0.00%	0 0	0 0	0 0	0.00%	0 0	0 0	0 0.00%
18	Equity	0	0 0	0 0	0.00%	0 0	0 0	0 0	0.00%	0 0	0 0	0 0.00%
19	Securitisation											
20	Other exposures	2	0 0	0 0	0 50.00%	2 0	0 0	0 0 5	0.00%	2 0	0 0	0 0 50.00%
A STATE OF THE STA	Chandandiand Tabal	109 725 1 01	1 102	3 10 40	0 41 200/2 109 4	1 022 1 41	C1	16 564 20	920/2 109	404 017 1.6	£2E E0 1	4 624 20 700/-

												Baseline Scenario							
						31/12/2021						31/12/2022				31/12/2023			
RowN um		(mln EUR,	Stage 1 exposure %)	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure S	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure Stage 3 exposu	Stock of Stock of provisions for Stage 1 exposure Stage 2 exposi	Stock of provisions for Stage 3 exposure	tio - sure Stage 1 exposure Stage 2 expos	ure Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure St	Stock of provisions for age 3 exposure	Coverage Ratio - Stage 3 exposure
22		Central banks	78,164	(23	3	2 0	2	10.00%	78,140	0	47 2	0 5 10	.00% 78,117	0 7	0 2	2 0	7	10.00%
23		Central governments	390	10	0)	0 0	0	40.00%	390	10	0 0	0 0 40	.00% 390	10	0	0	0	40.00%
24		Regional governments or local authorities	3,379	12	2 0)	0 0	0	40.00%	3,369	22	1 0	0 0 40	.00% 3,378	13	1 0	0	0	40.00%
25		Public sector entities	76	(0)	0	0	4.77%	75	0	0 0	0 0	.75% 75	0	0	0	0	4.63%
26		Multilateral Development Banks	0	(0)	0	0	0.00%	0	0	0 0	0 0	.00%	0	0	0	0	0.00%
27		International Organisations	0	(O C)	0	0	0.00%	0	0	0 0	0 0	.00%	0	0	0	0	0.00%
28		Institutions	93	(0)	0	0	45.28%	93	0	0 0	0 0 45	.30% 93	0	0	0	0	45.31%
29		Corporates	3,418	343	150)	8 2	21	14.15%	3,388	356	168 8	2 30 17	.75% 3,385	342 18	6 8	3 2	38	20.60%
30		of which: SME	144	16	5 8	3	0	4	48.79%	142	17	10 0	0 5 47	.18%	16 1	1 0	0	5	46.21%
31		Retail	792	78	85	5	6	52	61.68%	778	73	104 7	5 62 59	.24% 763	69 12	3 6	5 5	71	57.61%
32	GERMANY	of which: SME	11	1	L C)	0	0	74.74%	11	1	1 0	0 0 67	.05%	1	1 0	0	0	62.72%
33		Secured by mortgages on immovable property	228	13	3 45	5	0	0	0.61%	196	43	47 0	0 0	.93% 226	12 4	9 0	0	1	1.21%
34		of which: SME	34	2	2 0)	0	0	11.03%	4	32	1 0	0 0 10	.93%	1	1 0	0	0	11.04%
35		Items associated with particularly high risk	0	(0)	0	0	90.91%	0	0	0 0	0 0 90	.91%	0	0	0	0	90.91%
36		Covered bonds	0	(0)	0	0	0.00%	0	0	0 0	0 0	.00%	0	0	0	0	0.00%
37		Claims on institutions and corporates with a ST credit assessment	0	(0)	0 0	0	0.00%	0	0	0 0	0 0	.00%	0	0 0	0	0	0.00%
38		Collective investments undertakings (CIU)	0	(0)	0 0	0	0.00%	0	0	0 0	0 0	.00%	0	0 0	0	0	0.00%
39		Equity	0	(0)	0	0	0.00%	0	0	0	0 0	.00%	0	0 0	0	0	0.00%
40		Securitisation																	
41		Other exposures	1	(0)	0 0	0	50.00%	1	0	0 0		.00% 1	0	0 0	0	0	50.00% 27.34%
42		Standardised Total	86,541	456	304	17	7 8	76	25.11%	86,430	504	17	7 97 26.	43% 86,427	445 42°	9 17	7	117	27.34%

										E	Baseline Scenario									
				31/12/2021							31/12/2022						31/12/2023			
owN um	(mln EUR, %		Stage 2 exposure Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure Stage 2 exposure	e Stage 3 exposure	Stock of e provisions for Stage 1 exposure	Stock of provisions for e Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
43	Central banks		0 0	0	0	0	0.00%	0	(0	0	0	0	0.00%	0	0	0	0	0	0.00%
44	Central governments		0 0	0	0	0	0.00%	0	(0	0	0	0	0.00%	0	0	0	0	0	0.00%
45	Regional governments or local authorities		0 0	0) (0.00%	0	(0	0	0	0	0.00%	0	0	0	0	0	0.00%
46	Public sector entities		0 0	0	0	0	69.99%	0	(0	0	0	0	69.99%	0	0	0	0	0	69.99%
47	Multilateral Development Banks		0 0	0	0		0.00%	0	(0	0	0	0	0.00%	0	0	0	0	0	0.00%
48	International Organisations		0 0	0	0		0.00%	0	(0	0	0	0	0.00%	0	0	0	0	0	0.00%
49	Institutions	7	0 0	0		0	46.13%	7	(0	0	0	0	46.06%	7	0	0	0	0	46.03%
50	Corporates	576	5 5 18	5	5 0	$0 \mid \qquad \qquad \epsilon$	33.26%	563	3	32	5	5 0	11	33.26%	548	3 4	17	5	0 16	33.26%
51	of which: SME	2	0 0	0		0	36.24%	2	(0	0	0	0	36.03%	2	0	0	0	0	35.98%
52	Retail		0 0	0		0	69.46%	1	(0	0	0	0	61.93%	1	0	0	0	0	58.08%
53 UNITED STATES	of which: SME		0 0	0		0	50.00%	0	(0	0	0	0	50.00%	0	0	0	0	0	50.00%
54	Secured by mortgages on immovable property	8:	1 3 2	0			28.30%	80	3	3	0	0	1	28.30%	78	3	4	0	0 1	28.30%
55	of which: SME		0 0	0			0.00%	0	(0	0	0	0	0.00%	0	0	0	0	0	0.00%
56	Items associated with particularly high risk		0 0	0		0	0.00%	0	(0	0	0	0	0.00%	0	0	0	0	0	0.00%
57	Covered bonds		0 0	0			0.00%	0	(0	0	0	0	0.00%	0	0	0	0	0	0.00%
58	Claims on institutions and corporates with a ST credit assessment		0 0	0			0.00%	0	(0	0	0	0	0.00%	0	0	0	0	0	0.00%
59	Collective investments undertakings (CIU)		0 0	0	0	0	0.00%	0	(0	0	0	0	0.00%	0	0	0	0	0 0	0.00%
60	Equity		0 0	0) (0	0.00%	0	(0	0	0	0	0.00%	0	0	0	0	0 0	0.00%
61	Securitisation																			
62	Other exposures		0 0	0		0 (50.00%		(0	0	0	0	50.00%	1	0	0	0	0 0	50.00% 32.92%
63	Standardised Total	667	8 19	5	0) 6	32.96%	652	7	36	5	0	12	32.93%	636	5	2	5	0 17	32.92%

											Baseline Scenario								
					31/12/2021						31/12/2022						31/12/2023		
	(mln EU	Stage 1 exposure	e Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure Stage 2 expo	sure Stage 3 exposu	Stock of Stock of provisions for Stage 1 exposure Stage 2 expos	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of Stock of provisions for Stage 1 exposure Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio Stage 3 exposur
	Central banks	1,11	.8	0	0	(0 0	10.00%	1,118	0	1 0	0	0 10.00%	1,117	C)	0	0	0 10.00
	Central governments	9	9	0	0	(0 0	40.00%	99	0	1 0	0	0 40.00%	99	C)	0	0	0 40.00°
	Regional governments or local authorities		0	0	0	(0 0	40.00%	0	0	0 0	0	0 40.00%	0	C)	0	0	0 40.00°
	Public sector entities		0	0	0	(0 0	0.00%	0	0	0 0	0	0.00%	0	C)	0	0	0.000
	Multilateral Development Banks		0	0	0	(0 0	0.00%	0	0	0 0	0	0.00%	0	C)	0	0	0.000
	International Organisations		0	0 0	0	(0 0	0.00%	0	0	0 0	0	0.00%	0	C)	0	0	0.000
	Institutions		0	0 0	0	(0 0	46.34%	0	0	0 0	0	0 46.34%	0)	0	0 (0 46.35°
	Corporates	37	9 3	3 21	1	(0 8	38.23%	373	29	30 1	0 1	0 33.84%	368	26	38	1	0 12	2 31.839
	of which: SME	10	7	9 7	0	(0 5	69.72%	106	8	8 0	0	5 63.92%	105	7	10	0	0	6 59.99°
	Retail	42	.2 4	3 162	2	4	4 131	80.35%	420	34	174 2	3 13	4 76.95%	411	32	2 184	2	2 137	7 74.24
ITALY	of which: SME		2	1 0	0	(0 0	92.97%	2	1	0 0	0	0 89.50%	2	1	. (0	0 (0 87.15°
	Secured by mortgages on immovable property	22	3	9 17	1	-	1 3	19.22%	218	37	24 1	1	5 19.03%	213	36	30	1	1 6	6 18.95°
	of which: SME		9	1 5	0	(0 1	13.75%	9	1	5 0	0	1 14.14%	9	1		0	0	1 14.50°
	Items associated with particularly high risk	2	.0 5	2 180	0	-	2 132	73.78%	20	40	193 0	1 13	6 70.66%	20	31	. 202	0	1 139	9 68.72°
	Covered bonds		0	0 0	0	(0 0	0.00%	0	0	0 0	0	0.00%	0	C)	0	0 (0.00
	Claims on institutions and corporates with a ST credit assessment		0	0	0	(0 0	0.00%	0	0	0 0	0	0.00%	0	C)	0	0	0.000
	Collective investments undertakings (CIU)		0	0 0	0	(0 0	0.00%	0	0	0 0	0	0.00%	0	C)	0	0	0.000
	Equity		0	0	0	(0 0	0.00%	0	0	0 0	0	0.00%	0)	0	0	0.00
	Securitisation																		
	Other exposures		0	0	0	(0 0	0.00%	0	0	0 0	0	0.00%	0	C)	0	0	0.00
	Standardised Total	2,262	2 167	7 380	5	7	7 274	72.12%	2,248	140 4	21 5	6 28	67.63%	2,228	126	456	5	5 294	64.449



AUTHORITY	Deutsche Bank AG																			
		12	13 14	15	16	17	18	19 20	21	22	23	24	25	26	27	28	29	30	31	32
										Baseline Scenario										
				31/12/2021						31/12/2022							31/12/2023			
		Stage 1 expos	ure Stage 2 exposure Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of Co provisions for Stage 3 exposure	overage Ratio - age 3 exposure	Stage 1 exposure Stage 2 exposure	Stage 3 exposure	Stock of e provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio
	Central banks		,629 0 0	0 (0	0	10.00%	1,628	0	1 0	0	(10.00%	1,628	B	0 1	. 0	0	,	0 10.00
	Central governments		0 0 (0 (0	0	0.00%	0	0	0 0	0	(0.00%	, (0 (0	0	,	0.00
	Regional governments or local authorities		0 125 (0 (0	0	40.00%	0 12	5	0 0	0	(40.00%	124	1	0 (0	0	١	0 40.0
	Public sector entities		0 0 (0 (0	0	0.00%	0	0	0 0	0	(0.00%	(0 (0	0	١	0.00
	Multilateral Development Banks		0 0 (0 (0	0	0.00%	0	0	0 0	0	(0.00%	()	0 (0	0	١	0.00
	International Organisations		0 0 (0 (0	0	0.00%	0	0	0 0	0	(0.00%	()	0 (0	0	1	0.00
	Institutions		0 0 (0 (0	0	5.47%	0	0	0 0	0	(5.04%	()	0 (0	0	(0 4.90
	Corporates		20 0 !	5 (0	0	0.69%	20	0	5 0	0	(1.28%	20)	0 5	0	0	(0 1.84
	of which: SME		0 0 (0 (0	0	50.00%	0	0	0 0	0	(50.00%	()	0 (0	0	(0 50.00
	Retail		42 2	1 (0	1	86.16%	42	1	1 0	0	1	1 84.15%	42	2	1 1	. 0	0	1	1 83.14
SPAIN	of which: SME		0 0	0 (0	0	0.00%	0	0	0 0	0	(0.00%	()	0 (0	0	1	0.0
	Secured by mortgages on immovable property		71 3 16	6	0	2	10.36%	70	2 1	7 0	0	3	14.88%	70		2 18	0	0	7	3 17.85
	of which: SME		0 0	0	0	0	5.40%	0	0	0	0	(5.40%	(0	0	0		0 5.40
	Items associated with particularly high risk		0 1	0	0	0	90.91%	0	1	1 0	0	1	1 90.91%	(0 1	. 0	0	!	1 90.91
	Covered bonds		0 0	0 (0	0	0.00%	0	0	0 0	0		0.00%	(0 (0	0		0.00
	Claims on institutions and corporates with a ST credit assessment		0 0	0 (0	0	0.00%	0	0	0	0	(0.00%	(0	0	0		0.00
	Collective investments undertakings (CIU)		0 0	0 (0	0	0.00%	0	0	0	0	(0.00%	(0 (0	0	(0.00
	Equity		0 0 (0	0	0	0.00%	0	0	0 0	0		0.00%	()	0 (0	0	<u>ر</u>	0 0.0

													Baseline Scenario									
							31/12/2021						31/12/2022						31/12/2023			
RowN um			(mln EUR, %)	Stage 1 exposure	Stage 2 exposure	e Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio Stage 3 exposure	- Stage 1 exposure	Stage 2 exposure Stage 3 exposure	Stock of e provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio Stage 3 exposur	- e Stage 1 exposure Stage 2 exposure	e Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
106		Central banks		6,238		0 2	0		0	0 10.009	6,236	0	4 0)	0 (10.00	% 6,234	0	6		0	1 10.00%
107		Central governments		37		0 0	0		0	0 40.009	% 37	0	0 0		0 (40.00	% 37	0	0 (0 (0 40.00%
108		Regional governments or local authorities		0		0 0	0		0	0.009	6	0	0 0		0 (0.00	% 0	0	0 ()	0 (0.00%
109		Public sector entities		0		0 0	0		0	0.009	6	0	0 0		0 (0.00	% 0	0	0 ()	0 (0.00%
110		Multilateral Development Banks		0		0 0	0		0	0.009	6	0	0 0		0 (0.009	% 0	0	0 ()	0 (0.00%
111		International Organisations		0		0 0	0		0	0.009	6	0	0 0		0 (0.009	% 0	0)	0 (0.00%
112		Institutions		107		0	0		0	35.069	/o (0	0 0			35.03	% U	0	0)		34.99%
113		Corporates		107		0 2	0		0	37.199	6 100	0	3 0		0	36.99	% 105	0	4)	0	2 36.94%
114		of which: SME		0		0 0	0		0	50.009	/o	0	0 0		0	50.00	% U	0)	0	0 50.00%
115	LINITED KINCDOM	Retail CME		1		1 1	0		0	0 14.449 0 0.009	/o .		0 0		0 (12.41	70 1	0)	0 (0 11.37%
116	UNITED KINGDOM	of which: SME		0		0 0	0		0	0.009	/o	0	1 0		0 0	0.00	% U	0	1)	0 (0.0070
11/		Secured by mortgages on immovable property of which: SME		2		0 0	0		0	0 15.67%	70		0 0			15.34	70 1	0	1)	0	0 14.96%
110		Items associated with particularly high risk		0		0 0	0		0	0.009	/0 (/o		0 0			0.00	70 0	0) 		0.00%
119		Covered bonds		0		0 0	0		0	0.00%	/0 /6		0 0			0.00	0	0) 		0.00%
120		Claims on institutions and corporates with a ST credit assessment		0		0 0	0		0	0.007	/o		0 0		0 0	0.00	0	0		<u> </u>	0 (0.00%
121		Collective investments undertakings (CIU)		0		0 0	0		0	0.00%	, ,		0 0			0.00	0	0) 		0.00%
122		Equity		0		0 0	0		0	0.009			0 0			0.00	76 0 26 0	0))		0.00%
123		Securitisation		J			0		<u> </u>	0.00	,,,		<u> </u>			0.00	,,,			1		0.0070
125		Other exposures		0		0 0	0		0	0.009	/6	0	0 0		0	0.00	% 0	0			0 (0.00%
126		Standardised Total		6,385		2 4	1		0 :	L 20.75%		2 2	8 1			20.549	/o 6,379	2 1:	1			2 20.47%

										Baseline Scenario									
				31/12/2021						31/12/2022						31/12/2023			
RowN um	(mln EUR, %)	Stage 1 exposure	Stage 2 exposure Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	tage 1 exposure	Stage 2 exposure Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure Stage 2 exp	osure Stage 3 exposu	Stock of e provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
127	Central banks	(0 0	0	0)	0.00%	0	0 0	0	0	0	0.00%	0	0	0	0 0	0	0.00%
128	Central governments	(0 0	0	0)	0.00%	0	0 0	0	0	0	0.00%	0	0	0	0 0	0	0.00%
129	Regional governments or local authorities	(0 0	0	0)	0.00%	0	0 0	0	0	0	0.00%	0	0	0	0 0	0	0.00%
130	Public sector entities	(0 0	0	0)	0.00%	0	0 0	C	0	0	0.00%	0	0	0	0 0	0	0.00%
131	Multilateral Development Banks	(0 0	0	0)	0.00%	0	0 0	0	0	0	0.00%	0	0	0	0 0	0	0.00%
132	International Organisations	(0 0	0	0)	0.00%	0	0 0	0	0	0	0.00%	0	0	0	0	0	0.00%
133	Institutions	(0 0	0	0)	0 45.00%	0	0 0	0	0	0	45.00%	0	0	0	0 0	0	45.00%
134	Corporates	10	0 3	0	0)	0 1.80%	10	0 3	0	0	0	1.87%	10	0	3	0	0	1.93%
135	of which: SME	(0 0	0	0)	0 50.00%	0	0 0	0	0	0	49.98%	0	0	0	0	0	49.97%
136	Retail	4	1 0 1	0	0)	1 70.86%	4	0 1	. 0	0	1	69.21%	4	0	1	0	1	. 67.82%
SWITZERLAND	of which: SME	(0 0	0	0)	0 42.75%	0	0 0	0	0	0	42.75%	0	0	0	0	0	42.80%
138	Secured by mortgages on immovable property	C	28 1	0	0)	7.38%	0	27 1	. 0	0	0	6.67%	0	27	2	0	0	6.34%
139	of which: SME	C	0 0	0	0)	0.00%	0	0 0	0	0	0	0.00%	0	0	0	0	0	0.00%
140	Items associated with particularly high risk	(0 0	0	0)	0.00%	0	0 0	0	0	0	0.00%	0	0	0	0 0	0	0.00%
141	Covered bonds	(0 0	0	0)	0.00%	0	0 0	0	0	0	0.00%	0	0	0	0	0	0.00%
142	Claims on institutions and corporates with a ST credit assessment	(0 0	0	0		0.00%	0	0 0	0	0	0	0.00%	0	0	0	0 0	0	0.00%
143	Collective investments undertakings (CIU)	(0 0	0	0		0.00%	0	0 0	0	0	0	0.00%	0	0	0	0 0	0	0.00%
144	Equity	(0 0	0	0)	0.00%	0	0 0	0	0	0	0.00%	0	0	0	0 0	0	0.00%
145	Securitisation																		
146	Other exposures	(0 0	0	0		0.00%	0	0 0	C	0	0	0.00%	0	0	0	0 0	0	0.00%
147	Standardised Total	15	5 28 5	0	0		1 21.46%	15	27 5	0	0	1	20.30%	15	27	6	0 0	1	19.37%

										Baseline Scenario								
				31/12/2021						31/12/2022						31/12/2023		
RowN um	(mln EUR, %		Stage 2 exposure Stage 3 exposure	Stock of provisions for Stage 1 exposure St	Stock of provisions for ptage 2 exposure St	Stock of provisions for age 3 exposure	Coverage Ratio - Stage 3 exposure	tage 1 exposure	Stage 2 exposure Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure Stage 2 exposu	re Stage 3 exposure	Stock of provisions for Stage 1 exposur	Stock of Stock of provisions for provise Stage 2 exposure Stage 3	Coverage Ratio - Stage 3 exposure
148	Central banks	525	0 0	0	0	0	10.00%	525	0 0	C	0	0	10.00%	525	0	0	0 0	0 10.00%
149	Central governments	104	0 0	0	0	0	40.00%	104	0 0	C	0	0	40.00%	104	0	0	0 0	0 40.00%
150	Regional governments or local authorities	C	0 0	0	0	0	40.00%	0	0 0	C	0	0	40.00%	0	0	0	0 0	0 40.00%
151	Public sector entities	С	0 0	0	0	0	0.00%	0	0 0	C	0	0	0.00%	0	0	0	0 0	0 0.00%
152	Multilateral Development Banks	C	0 0	0	0	0	0.00%	0	0 0	C	0	0	0.00%	0	0	0	0 0	0 0.00%
153	International Organisations	C	0 0	0	0	0	0.00%	0	0 0	C	0	0	0.00%	0	0	0	0 0	0 0.00%
154	Institutions	С	0 0	0	0	0	99.93%	0	0 0	С	0	0	99.87%	0	0	0	0 0	0 99.81%
155	Corporates	443	31 27 31	. 3	0	18	57.17%	433	26 42	. 3	0	21	49.61%	423	25 5	3	3 0	24 45.38%
156	of which: SME	176	5 27 26	2	0	14	54.96%	169	26 35	2	2 0	16	46.93%	162	25 4	3	2 0	18 42.27%
157	Retail	27	7 5 34	2	0	29	87.08%	25	4 37	1	0	31	85.26%	22	4 3	9	1 0	33 83.86%
NETHERLANDS	of which: SME	20) 4 23	1	0	20	86.02%	18	4 25	1	1 0	21	83.77%	16	4 2	7	1 0	22 82.02%
159	Secured by mortgages on immovable property	154	21 19	2	0	3	16.48%	145	20 30	2	2 0	6	19.44%	136	19 3	9	2 0	8 20.60%
160	of which: SME	142	2 21 17	2	0	2	12.94%	134	20 26	1	1 0	4	15.13%	127	19 3	4	1 0	5 16.03%
161	Items associated with particularly high risk	C	0 0	0	0	0	0.00%	0	0 0	C	0	0	0.00%	0	0	0	0 0	0 0.00%
162	Covered bonds	С	0 0	0	0	0	0.00%	0	0 0	С	0	0	0.00%	0	0	0	0 0	0 0.00%
163	Claims on institutions and corporates with a ST credit assessment	C	0 0	0	0	0	0.00%	0	0 0	C	0	0	0.00%	0	0	0	0 0	0 0.00%
164	Collective investments undertakings (CIU)	C	0 0	0	0	0	0.00%	0	0 0	C	0	0	0.00%	0	0	0	0 0	0.00%
165	Equity	C	0 0	0	0	0	0.00%	0	0 0	C	0	0	0.00%	0	0	0	0 0	0.00%
166	Securitisation																	
167	Other exposures	C	0 0	0	0	0	0.00%	0	0 0	C	0	0	0.00%	0	0	0	0 0	0.00%
168	Standardised Total	1,254	53 85	7	1	50	59.73%	1,232	50 109	6	5 1	58	53.30%	1,211	47 133	2	6 1	65 49.35%



	Deutsche Bank AG																				
			12	13 14	15	16	17	18	19 20	21	22	23	24	25	26	27	28	29	30	31	32
											Baseline Scenario										
					31/12/2021						31/12/2022							31/12/2023			
wN m		Stage (mln EUR, %)	je 1 exposure S	Stage 2 exposure Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for e Stage 2 exposure	Stock of provisions for Stage 3 exposur	Coverage Ratio - Stage 3 exposure	Stage 1 exposure Stage 2 exposure	e Stage 3 exposur	Stock of e provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	e Stage 2 exposure S	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
69	Central banks		4,041	0	1	0	0	0 10.00%	6 4,040	0	2 (0	0 10.00%	4,03	8 0	4	ŀ	0 0	, (0 10.00%
70	Central governments		0	0	0	0	0	0 40.00%	6 0	0	0 ()	0	0 40.00%		0 0	0		0 0	C	0 40.00%
71	Regional governments or local authorities		0	0	0	0	0	0.00%	6 0	0	0 ()	0	0.00%		0 0	0		0 0	C	0.00%
72	Public sector entities		0	0	0	0	0	0.00%	6 0	0	0 (0	0.00%		0 0	0		0	C	0.00%
73	Multilateral Development Banks		41	0	0	0	0	0 45.00%	6 41	0	0		0	0 45.00%	4	1 0	0		0	C	0 45.00%
74	International Organisations		0	0	0	0	0	0.00%	6 0	0	0		0	0.00%		0	0		0	0	0.00%
75	Institutions		0	0	0	0	0	0 45.00%	6 0	0	0)	0	0 45.00%		0	0		0	0	0 45.00%
26	Corporates		139	23	5	1	1	1 21.21%	6 135	22	9		1	2 21.21%	13	1 22	12	2	1 1	3	3 21.22%
7	of which: SME		11	0	1	0	0	0 40.24%	6 10	0	1 ()	0	0 40.24%	1	0 0	1		0	1 1	1 40.24%
8	Retail		195	11	3	0	0	1 33.18%	6 195	11	3 ()	0	1 27.68%	19	4 11	4		0 0	1	1 23.99%
^{'9} LUXEMBOURG	of which: SME		0	0	0	0	0	0.00%	6 0	0	0 ()	0	0.00%		0 0	0)	0 0	0	0.00%
80	Secured by mortgages on immovable property		970	50 10	0	0	0	0 4.34%	6 968	46 1	.5 ()	0	1 4.15%	96	4 44	20)	0 0	1	1 4.06%
1	of which: SME		0	0	0	0	0	0.00%	6 0	0	0 0)	0	0.00%		0 0	0)	0 0	1 0	0.00%
32	Items associated with particularly high risk		0	0	0	0	0	0.00%	6 0	0	0 0)	0	0.00%		0 0	0)	0 0	1 0	0.00%
33	Covered bonds		0	0	0	0	0	0.00%	6 0	0	0 (0	0.00%		0 0	0		0 0	+0	0.00%
84	Claims on institutions and corporates with a ST credit assessment		0	0	0	0	0	0.00%	6 0	0	0 (0	0.00%		0 0	0)	0 0	0	0.00%
85	Collective investments undertakings (CIU)		0	0	0	0	0	0.00%	6 0	0	0 (0	0.00%		0 0	0)	0 0	0	0.00%
70 71 72 73 74 75 76 77 78 79 LUXEMBOURG 81 82 83 84 85	Equity		0	0	0	0	0	0.00%	6 0	0	0 (0	0.00%		0 0	0		0	1 0	0.00%
	Convibination																			4	

									Baseline Scena	rio							
			31/12/2021						31/12/2022					31/12/2023			
owN um	(mln EUR, %	Stage 2 exposure Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stock of provisions for Stage 1 exposu	Stock of Stock of provisions for Stage 2 exposure Stage 3 expo	Coverage Ratio Stage 3 exposu	- Stage 1 exposure Stage 2 exposure	re Stage 3 exposur	Stock of re provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
190	Central banks	0 0	0	(0	0.00%	0		0	0 0	0.00	% 0	0	0 0		0 (J 0.00%
191	Central governments	0 0	0	(0	0.00%	0		0	0 0	0.00	% 0	0	0 0		0	J 0.00%
192	Regional governments or local authorities	0 0	0	(0	0.00%	0		0	0 0	0.00	% 0	0	0 0		0	J 0.00%
193	Public sector entities	0 0	0	(0	0.00%	0		0	0 0	0.00	% 0	0	0		0	0.00%
194	Multilateral Development Banks	0 0	0	(0	0.00%	0		0	0 0	0.00	% 0	0	0		0	0.00%
195	International Organisations	0 0	0	(0	0.00%	0		0	0 0	0.00	% 0	0	0		0	0.00%
196	Institutions	0 0	0	(0	0.00%	0		0	0 0	0.00	% 0	0	0		0	0.00%
197	Corporates	0 73	0)	0	6 8.70%	0		73	0 0	6 8.70	% 0	0 7	73 0		0	8.70%
198	of which: SME	0 0	0)	0	0.00%	0		0	0 0	0.00	% 0	0	0 0		0	0.00%
199	Retail	0 0	0)	0	0 60.67%	0		0	0 0	0 52.42	% 0	0	0 0		0	0 49.62%
JAPAN	of which: SME	0 0	0	(0	0.00%	0		0	0 0	0.00	% 0	0	0		0	0.00%
201	Secured by mortgages on immovable property	0 0	0	(0	0 100.00%	0		0	0 0	0 100.00	% 0	0	0		0	0 100.00%
202	of which: SME	0 0	0	(0	0.00%	0		0	0 0	0.00	% 0	0	0		0	0.00%
203	Items associated with particularly high risk	0 0	0		0	0.00%	0		0	0 0	0.00	% 0	0	0		0	0.00%
204	Covered bonds	0 0	0)	0	0.00%	0		0	0 0	0.00	% 0	0	0		0	0.00%
205	Claims on institutions and corporates with a ST credit assessment	0 0	0	(0	0.00%	0		0	0 0	0.00	% 0	0	0		0	0.00%
206	Collective investments undertakings (CIU)	0 0	0	(0	0.00%	0		0	0 0	0.00	% 0	0	0 0		0 (0.00%
207	Equity	0 0	0	(0	0.00%	0		0	0 0	0.00	% 0	0	0 0		0 (0.00%
208	Securitisation																
209	Other exposures	0 0	0)	0	0.00%	0		0	0 0	0.00	70	0	0 0		0 (ე 0.00%
210	Standardised Total	0 73	0	(8.71%	0		73	0 0	6 8.71°	% 0	0 7	' 3		0 6	0 0.00% 6 8.71%

												Baseline Scenario									
						31/12/2021						31/12/2022						31/12/2023			
RowN um			Stage 1 (mln EUR, %)	exposure Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure Stage 3 exposure	Stock of e provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure Stage 2 exposu	re Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of St provisions for provi e Stage 2 exposure Stage 3	ock of sions for exposure	Coverage Ratio - Stage 3 exposure
211		Central banks		0 (0	0	0	C	0.00%	0	0	0 0	0	(0.00%	0	0	O .	0 0	0	0.00%
212		Central governments		0 (0	0	0	C	0.00%	0	0	0 0	0	(0.00%	0	0	0	0 0	0	0.00%
213		Regional governments or local authorities		0 (0	0	0		0.00%	0	0	0 0	0	(0.00%	0	0	0	0 0	0	0.00%
214		Public sector entities		0 (0	0	0		0.00%	0	0	0 0	0	(0.00%	0	0	0	0 0	0	0.00%
215		Multilateral Development Banks		0 (0	0	0		0.00%	0	0	0 0	0	(0.00%	0	0	O .	0 0	0	0.00%
216		International Organisations		0 (0	0	0	C	0.00%	0	0	0 0	0	(0.00%	0	0	0	0 0	0	0.00%
217		Institutions		1 (0	0	0	C	10.78%	1	0	0 (0	(10.76%	1	0	O	0 0	0	10.76%
218		Corporates		148	2 8	3	0	4	46.70%	144	2 1	12 2	0	(51.23%	139	2 1	7	2 0	9	53.24%
219		of which: SME		4 (0	0	0		61.45%	4	0	0 0	0	(61.42%	4	0	0	0 0	0	61.39%
220		Retail		532	98	19	0	46	46.37%	500	3 13	30 18	0	65	49.90%	471	3 16) 1	.7 0	83	51.87%
221	INDIA	of which: SME		2 (0	0	0		58.92%	2	0	0 0	0	(59.82%	2	0	0	0 0	0	60.10%
222		Secured by mortgages on immovable property		1,153	3 113	3	0	11	9.93%	1,130	17 13	37	0	14	10.12%	1,107	17 16	O	2 0	16	10.24%
223		of which: SME		7 (0	0	0	C	12.04%	7	0	0 (0	(11.85%	6	0	O	0 0	0	11.78%
224		Items associated with particularly high risk		0 (0	0	0	C	0.00%	0	0	0	0	(0.00%	0	0	O .	0 0	0	0.00%
225		Covered bonds		0 (0	0	0	C	0.00%	0	0	0	0	(0.00%	0	0	O	0 0	0	0.00%
226		Claims on institutions and corporates with a ST credit assessment		0	0	0	0	C	0.00%	0	0	0	0	(0.00%	0	0	0	0 0	0	0.00%
227		Collective investments undertakings (CIU)		0 (0	0	0	C	0.00%	0	0	0 (0	(0.00%	0	0	O	0 0	0	0.00%
228		Equity		0 (0	0	0	C	0.00%	0	0	0 (0	(0.00%	0	0	O .	0 0	0	0.00%
229		Securitisation																			
230		Other exposures		0 (0	0	0	C	0.00%	0	0	0 (0	(0.00%	0	0	D	0 0	0	0.00%
231		Standardised Total		1,834 23	219	24	0	61	27.62%	1,774	22 27	'9 23	0	85	30.50%	1,718	22 336	2	2 0	108	32.15%

	Deutsche Bank AG												
		33 34	35 36	37 38	39 40	41 42	43 44	45	46	47	48 49	50 51	52 53
							Adverse Scenario						
			31/12/202	1			31/12/2022					31/12/2023	
owN um	(mln EUI		Stock of provisions for Stage 1 expos	Stock of Stock of provisions for Stage 2 exposure Stage 3 expo	f for osure Stage 3 exposure Stage 1 expo	osure Stage 2 exposure Stage 3 expos	Stock of Stock of sure provisions for provisions Stage 1 exposure Stage 2 expe	of Stock of Covers for Stage 3 exposure	verage Ratio - age 3 exposure	age 1 exposure S	Stage 2 exposure Stage 3 exposu	Stock of Stock of re provisions for Stage 1 exposure Stage 2 exposur	Stock of provisions for Stage 3 exposure
1	Central banks	90,094 2,9	25 28	3 3	3 10.00% 9	90,068 2,924	56 3	3 6	10.00%	90,194	2,770	84 3	3 8 10.00%
2	Central governments	532	37 0	0 0	0 40.00%	532 136	1 0	0 0	40.00%	530		1 0	0 0 40.00%
3	Regional governments or local authorities	3,380	37 1	3 0	0 40.00%	3,344 164	9 0	0 4	40.00%	3,334	174	9 0	1 4 40.000
4	Public sector entities	68	8 0	0 0	0 10.46%	75 0	0	0	8.81%	75	0	0	0 0 8.200
5	Multilateral Development Banks	41	2 0	0 0	0 42.89%	43 0	0	0 0	42.82%	43	0	0	0 0 42.810
6	International Organisations	645	0	0 0	0 70.34%	645 0	0	0 0	70.34%	644	0	0	0 0 70.359
7	Institutions	106	1 0	0 0	0 51.71%	107 0	1 0	0 0	50.32%	106	0	1 0	0 49.56
8	Corporates	5,487	04 451	38 10	106 23.58%	5,434 642	566 28	9 149	26.23%	5,337	653 6	53 26	9 180 27.64
9	of which: SME	375	48 57	4 4	29 50.10%	355 149	77 3	4 34	44.46%	331	159	91 3	4 38 41.83
10	Retail	1,748	23 407	36 29	280 68.65%	1,696 385	497 34	25 325	65.43%	1,665	335 5	79 31 2	21 367 63.489
Deutsche Bank AG	of which: SME	32	7 25	1 0	22 88.83%	30 6	28 1	0 24	85.42%	28	5	31 1	0 25 83.129
12	Secured by mortgages on immovable property	2,707	91 255	12 5	34 13.46%	2,686 340	327 11	5 49	14.96%	2,648	311 3	94 10	4 62 15.709
13	of which: SME	153	53 32	3 1	6 17.92%	141 51	47 2	1 9	19.60%	132	49	58 2	1 12 20.48%
14	Items associated with particularly high risk	20	54 181	0 3	135 74.63%	19 39	196 0	2 140	71.17%	19	31 2	05 0	1 142 69.34%
15	Covered bonds	0	0 0	0 0	0.00%	0 0	0 0	0 0	0.00%	0	0	0 0	0 0.00%
16	Claims on institutions and corporates with a ST credit assessment	0	0 0	0 0	0.00%	0 0	0 0	0 0	0.00%	0	0	0	0 0.00%
17	Collective investments undertakings (CIU)	0	0 0	0 0	0.00%	0 0	0 0	0 0	0.00%	0	0	0 0	0 0.00%
18	Equity	0	0 0	0 0	0.00%	0 0	0 0	0 0	0.00%	0	0	0 0	0 0.00%
19	Securitisation												
20	Other exposures	2	0 0	0 0	0 50.00% 559 42.21% 104	2 0	0	0 0	50.00% 40.66%	2	0	0 0	0 50.00%
21	Standardicad Total	104.830 4.79	1 324	92 50	559 42 21% 104	4 651 4 631 1	654 76	44 672	40 66%	104 598	4 412 1 9	26 70 3	.0 765 30 720/

										Adverse Scenario						
					31/12/2021					31/12/2022				31/12/2023		
RowN um		(mln EUR, %		ge 2 exposure Stage 3 expo	Stock of sure provisions for Stage 1 exposur	Stock of Stock of provisions for Stage 2 exposure Stage 3 exposure	Coverage Ratio - Stage 3 exposure	age 1 exposure	Stage 2 exposure Stage 3 exposure	Stock of Stock of provisions for Stage 1 exposure Stage 2 exposure	Stock of provisions for Stage 3 exposure	otio - osure Stage 1 exposure Stage 2 expos	ure Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of Stock of provisions for Stage 2 exposure Stage 3 expo	Coverage Ratio - Stage 3 exposure
22		Central banks	78,164	0	23	2 0	2 10.00%	78,140	0 47	7 2	0 5 1	0.00% 78,117	0 7	0 2	0	7 10.00%
23		Central governments	390	10	0	0 0	0 40.00%	389	10	0	0 0 4	0.00% 387	12	0	0	0 40.00%
24		Regional governments or local authorities	3,380	12	0	3 0	0 40.00%	3,344	40	8 0	0 3 4	0.00% 3,334	50	9 0	0	4 40.00%
25		Public sector entities	68	8	0	0 0	0 10.31%	75	0 (0	0	3.68% 75	0	0 0	0	0 8.09%
26		Multilateral Development Banks	0	0	0	0 0	0.00%	0	0	0	0	0.00%	0	0	0	0.00%
27		International Organisations	0	0	0	0 0	0.00%	0	0 (0	0	0.00%	0	0 0	0	0.00%
28		Institutions	93	0	0	0 0	0 45.45%	93	0 (0	0 0 4	5.37% 93	0	0	0	0 45.35%
29		Corporates	3,319	419	174	14 4 :	34 19.44%	3,286	421 205	5 11	4 49 2	1.06% 3,222	459 23	1 10	4	62 26.77%
30		of which: SME	124	36	9	1 1	4 48.62%	120	37 12	2 1	1 5 4	5.23% 105	50 1	4 0	1	6 44.31%
31		Retail	658	201	96	7 16	58 60.20%	650	180 125	5 7	13 72 5	7.51% 641	162 15	2 7	11	85 55.95%
32	GERMANY	of which: SME	10	2	1	0 0	0 66.84%	10	1 :	1 0	0 1 6	0.70% 10	1	1 0	0	1 57.81%
33		Secured by mortgages on immovable property	139	101	46	0 1	0 1.00%	147	89 49	9 0	1 1	1.68%	77 5	2 0	1	1 2.35%
34		of which: SME	4	33	0	0 0	0 16.19%	4	32	1 0	0 0 1	7.89% 3	31	2 0	0	0 18.52%
35		Items associated with particularly high risk	0	0	0	0 0	0 90.91%	0	0 (0	0 0 9	0.91%	0	0	0	0 90.91%
36		Covered bonds	0	0	0	0 0	0.00%	0	0 (0	0	0.00%	0	0 0	0	0.00%
37		Claims on institutions and corporates with a ST credit assessment	0	0	0	0 0	0.00%	0	0 (0	0	0.00%	0	0 0	0	0.00%
38		Collective investments undertakings (CIU)	0	0	0	0 0	0.00%	0	0 (0	0	0.00%	0	0 0	0	0.00%
39		Equity	0	0	0	0 0	0.00%	0	0 (0	0	0.00%	0	0 0	0	0 0.00%
40		Securitisation														
41		Other exposures	1	0	0	0 0	0 50.00%	1	0	0		0.00% 1	0	0 0	0	0 50.00% 159 30.84%
42		Standardised Total	86,211	751	340	21 21 9	27.81%	86,126	740 435	5 21 1	.8 130 29	95% 86,027	760 51	5 20	16	159 30.84%

											Adverse Scenario									
				31/12/2021							31/12/2022						31/12/2023			
RowN um	(mln EUR, ⁻⁰	Stage 1 exposure	Stage 2 exposure Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	e Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure Stage 2 exposure	e Stage 3 exposure	Stock of e provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
43	Central banks		0 0	0	0	0	0.00%	0		0	0	0	0	0.00%	0	0	0	O	0	0.00%
44	Central governments		0 0	0	0	0	0.00%	0		0 0	0	0	0	0.00%	0	0	0 (O	0	0.00%
45	Regional governments or local authorities		0 0	0	0	0	0.00%	0		0 0	0	0	0	0.00%	,	0	0 (0	0	0.00%
46	Public sector entities		0 0	0	0	0	70.00%	0		0	0	0	0	70.00%		0	0 ()	0	69.99%
47	Multilateral Development Banks		0 0	0	0	0	0.00%	0		0	0	0	0	0.00%	0	0	0 (O	0	0.00%
48	International Organisations		0 0	0	0	0	0.00%	0		0	0	0	0	0.00%	∵	0	0	O	0	0.00%
49	Institutions		7 0 0	0	0	0	45.74%	7		0	0	0	0	45.90%	7	0	0	O	0	45.93%
50	Corporates	524	32 43	9	0	14	33.67%	524		68	6	6 0	23	33.66%	507	5 8	37 E	5) 29	33.65%
51	of which: SME	2	0 0	0	0	0	37.05%	2		0	0	0	0	36.99%	2	0	0)	0	36.93%
52	Retail		0 0	0	0	0	59.76%	1		0	0	0	0	55.28%	1	0	0)	0	53.41%
UNITED STATES	of which: SME		0 0	0	0	0	50.00%	0		0	0	0	0	50.00%	0	0	0)	0	50.00%
54	Secured by mortgages on immovable property	79	3 4	1	. 0	1	30.49%	76		3 6	1	1 0	2	30.48%	75	3	8	O) 2	30.47%
55	of which: SME		0 0	0	0	0	0.00%	0		0	0	0	0	0.00%	0	0	0	O	0	0.00%
56	Items associated with particularly high risk		0 0	0	0	0	0.00%	0		0	0	0	0	0.00%	0	0	0	O	0	0.00%
57	Covered bonds		0 0	0	0	0	0.00%	0		0	0	0	0	0.00%	0	0	0 ()	0	0.00%
58	Claims on institutions and corporates with a ST credit assessment	(0 0	0	0	0	0.00%	0		0	0	0	0	0.00%	0	0	0	O .	0	0.00%
59	Collective investments undertakings (CIU)		0 0	0	0	0	0.00%	0		0 0	0	0 0	0	0.00%	0	0	0 (O .	0	0.00%
60	Equity Securitisation		0 0	0	0	0	0.00%	0		0 0	0	0 0	0	0.00%	0	0	0 (O .	0	0.00%
61	Securitisation																			
62	Other exposures		0 0	0	0	0	50.00%	1		0 0	0	0	0	50.00%		0	0 (0	50.00% 33.45%
63	Standardised Total	612	2 35 47	9	0	16	33.49%	609	9	9 75	7	7 0	25	33.46%	591	8 9:	5 6	5	32	33.45%

										Adverse Scenario									
				31/12/2021						31/12/2022						31/12/2023			
vN n	(mln EUR,	Stage 1 exposure %)	e Stage 2 exposure Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for e Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	e Stage 2 exposure Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of Stock of provisions for provisions Stage 3 e	k of ons for xposure Stage 3 exp	atio - osure	e 1 exposure Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of Stock of provisions for pro Stage 2 exposure Stage	tock of visions for 3 exposure	Coverage Ratio Stage 3 exposur
	Central banks		1 1,117 0	0		2	0 10.00%	1	1 1,116	1 (0 2	0	.0.00%	2 1,116	1	1	0 2	0	10.00
	Central governments		0 99 0	0		0	0 40.00%	(0 99 :	1	0 0	0	Ю.00%	0 98	3	1	0	0	40.009
	Regional governments or local authorities		0 0	0		0	0 40.00%	(0 0	0	0 0	0	Ю.00%	0 0	(0	0	0	40.00%
	Public sector entities		0 0	0		0	0.00%	(0 0	0	0 0	0	0.00%	0 0	(0	0	0	0.00%
	Multilateral Development Banks		0 0	0		0	0.00%	(0 0	0 (0 0	0	0.00%	0 0	(0	0 0	0	0.009
	International Organisations		0 0 0	0		0	0.00%	(0 0	0 (0 0	0	0.00%	0 0	(0	0 0	0	0.00%
	Institutions		0 0	0		0	0 46.34%	(0 0	0	0 0	0	6.34%	0 0		0	0	0	46.35
	Corporates	27	3 135 24	2	,	3	9 37.52%	260	0 136 36	6	1 3	12	33.62%	280 107	4	4	1 3	14	32.180
	of which: SME	2	8 86 8	0		2	5 67.78%	25	5 88 9	9 (0 2	6	51.43%	25 87	11	1	0 2	6	57.97
	Retail	29	3 171 163	2	12	.2 13	2 81.35%	286	6 164 177	7	1 11	137	7.06%	306 134	188	8	1 9	140	74.379
ITALY	of which: SME		1 1 0	0		0	0 92.88%	2	2 0 (0 (0 0	0	0.56%	2 0	(0	0 0	0	89.489
117(2)	Secured by mortgages on immovable property	21	2 49 17	2		2 '	4 20.61%	206	6 47 26	6	1 1	6	21.37%	201 45	32	2	1 1	7	21.749
	of which: SME		9 1 5	0		0	1 16.94%	Ġ	9 1 !	5 (0 0	1	7.49%	8 1		5	0 0	1	17.919
	Items associated with particularly high risk	2	0 53 180	0		2 13	4 74.68%	19	9 38 199	5	0 2	139	1.18%	19 30	203	3	0 1	141	69.33%
	Covered bonds		0 0 0	0		0	0.00%	(0 0 (0 (0 0	0	0.00%	0 0	(0	0 0	0	0.00%
	Claims on institutions and corporates with a ST credit assessment		0 0	0		0	0.00%	(0 0	0 (0 0	0	0.00%	0 0)	0	0 0	0	0.00%
	Collective investments undertakings (CIU)		0 0	0		0	0.00%	(0 0	0 (0 0	0	0.00%	0 0) (0	0 0	0	0.00%
	Equity		0 0	0		0	0.00%	(0 0	0 (0 0	0	0.00%	0 0		o o	0 0	0	0.00%
	Securitisation																		
	Other exposures		0 0	0		0	0.00%	(0 0	0	0 0	0	0.00%	0 0		0	0 0	0	0.00°
	Standardised Total	8U.	1 1.624 384	5	21	1 270	9 72.68%	774	4 1.601 435	5	19	293 6	7.38%	809 1.530	470		4 16	303	64.36%

AUTHORITY	Deutsche Bank AG	SK STA																				
			33	34 35	36	37	38	39	40	41	42	43	44	45	46	47	48	49	50	51	52	53
												Adverse Scenario										
					31/12/2021							31/12/2022							31/12/2023			
		(mln EUR, %)	tage 1 exposure	Stage 2 exposure Stage 3 exposu	Stock of provisions for Stage 1 exposure	Stock of provisions for re Stage 2 exposur	Stock of provisions for re Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	e Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio Stage 3 exposure	Stage 1 exposure	Stage 2 exposure Sta	ige 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio Stage 3 exposur
	Central banks		0	1,629	0	0	1	0 10.00%	% 0	1,62	8	1	0 1		10.009	6	0 1,628	1	C) 1	1 0	0 10.009
	Central governments		0	0	0	0	0	0.00%	6 0		0	0	0)	0.009	6	0	0	C		0	0.009
	Regional governments or local authorities		0	125	0	0	0	0 40.00%	6 0	12	4	0	0)	40.009	6	0 124	1	C		0	0 40.00
	Public sector entities		0	0	0	0	0	0.00%	6 0		0	0	0)	0.009	6	0	0	C		0	0.00
	Multilateral Development Banks		0	0	0	0	0	0.00%	6 0		0	0	0)	0.009	6	0	0	C		0	0.00
	International Organisations		0	0	0	0	0	0.00%	6 0		0	0	0)	0.009	6	0	0	C		0	0.00
	Institutions		0	0	0	0	0	0 11.12%	6		0	0	0)	9.589	6	0	0	C		0	0 8.50
	Corporates		19	1	5	0	0	0 1.51%	6 19		1	5	0)	2.429	6	9 1	5	C		0	0 3.08
	of which: SME		0	0	0	0	0	0 50.00%	6 0		0	0	0)	50.009	6	0	0	C		0	0 50.00
	Retail		30	13	1	0	0	1 86.89%	6 32	1	0	1	0)	1 84.209	6	4 9	1	C) 1	1 82.75°
SPAIN	of which: SME		0	0	0	0	0	0.00%	6 0		0	0	0)	0.009	6	0	0	C		0	0.009
	Secured by mortgages on immovable property		68	6	16	0	0	2 11.16%	69		4 17	7	0)	3 15.789	69	9 3	18	C) 3	3 18.80°
	of which: SME		0	0	0	0	0	0 5.40%	6 0		0	0	0)	5.40%	6	0	0	C		0	0 5.40 ⁹
	Items associated with particularly high risk		0	1	0	0	0	0 90.91%	6		1	1	0		90.919	6	0	1	C) 1	90.919
	Covered bonds		0	0	0	0	0	0.00%	6		0	0	0)	0.009	6	0	0	C		0	0.00°
	Claims on institutions and corporates with a ST credit assessment		0	0	0	0	0	0.00%	6 0		0	0	0		0.009	6	0	0	C		0	0.009
	Collective investments undertakings (CIU)		0	0	0	0	0	0.00%	6 0		0	0	0 ()	0.009	6	0	0	C	0 (0	0.009
	Equity		0	0	0	0	0	0.00%	6 0		0	0	0 (0.009	6	0	0	C	0	0	0.009
	Securitisation																					
	Other exposures		0	0	0	nl -	0	0.00%	6		nl (0	0 (0.000	6	nl n	0				0.00

										Adverse S	Scenario								
				31/12/2021						31/12	2/2022					31/12/2023			
lowN um	(mln EUR,		Stage 2 exposure Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposur	Stoc e Stage 3 exposure provision Stage 1 e	ck of ions for exposure S	Stock of Stock of provisions for Stage 2 exposure Stage 3 exposure	Coverage Ratio Stage 3 exposure	Stage 1 exposure Stage 2 exposure	e Stage 3 exposure	Stock of e provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
106	Central banks	6,238	3 0 2	C	0	0	0 10.00%	6,236		0 4	0	0 0	10.00%	6,234	0	6	0)	1 10.00%
107	Central governments	37	7 0 0	C	0	0	0 40.00%	37		0 0	0	0 0	40.009	6 37	0	0	0)	0 40.00%
108	Regional governments or local authorities		0 0	C	0	0	0.00%	0		0 0	0	0 0	0.009	6 0	0	0	0)	0.00%
109	Public sector entities		0 0	C	0	0	0.00%	0		0 0	0	0 0	0.009	6 0	0	0	0		0.00%
110	Multilateral Development Banks		0 0	C	0	0	0.00%	0		0 0	0	0 0	0.009	6 0	0	0	0		0.00%
111	International Organisations		0 0	C	0	0	0.00%	0		0 0	0	0 0	0.009	6 0	0	0	0)	0.00%
112	Institutions		0 0	C	0 (0	0 35.09%	0		0 0	0	0 0	35.029	6 0	0	0	0	(0 34.96%
113	Corporates	10:	5 0 4	1	1 (0	1 38.32%	103		0 6	1	0 2	37.979	96	5	8	1		37.63%
114	of which: SME		0 0	C	0 (0	0 50.00%	0		0 0	0	0 0	50.00%	0	0	0	0)	0 50.00%
115	Retail		1 1 1	C	0 (0	0 18.35%	1		1 1	0	0 0	15.329	6 1	1	1	0) (0 13.78%
UNITED KINGDOM	of which: SME		0 0	C	0 (0	0.00%	0		0 0	0	0 0	0.009	6 0	0	0	0) (0.00%
117	Secured by mortgages on immovable property		1 1 1	C	0 (0	0 16.15%	1		1 1	0	0 0	15.729	6 1	0	1	0) (0 15.37%
118	of which: SME		0 0	C	0 (0	0.00%	0		0 0	0	0 0	0.009	6 0	0	0	0) (0.00%
119	Items associated with particularly high risk		0 0	C	0	0	0.00%	0		0 0	0	0 0	0.009	6 0	0	0	0		0.00%
120	Covered bonds		0 0	C	0	0	0.00%	0		0 0	0	0 0	0.009	6 0	0	0	0		0.00%
121	Claims on institutions and corporates with a ST credit assessment		0 0	C	0	0	0.00%	0		0 0	0	0 0	0.009	6 0	0	0	0		0.00%
122	Collective investments undertakings (CIU)			C	0 (0	0.00%	0		0 0	0	0 0	0.009		0	0	0		0.00%
123	Equity			C	0 (0	0.00%	0		0 0	0	0 0	0.009		0	0	0		0.00%
124	Securitisation																		
125	Other exposures		0 0	C	0	0	0.00%	0		0 0	0	0 0	0.009	6 0	0	0	0		0.00%
126	Standardised Total	6,383	3 2 7	1	ı (0 :	26.85%	6,378		2 11	1	0 3	25.74%	6,370	7 1	5	1) 4	24.72%

								Adverse Scenario							
				31/12/2021				31/12/2022					31/12/2023		
RowN		Stage 1 expos	sure Stage 2 exposure Stage 3 exposure	Stock of Stock of provisions for Stage 1 exposure Stage 2 exposu	Stock of provisions for re Stage 3 exposure	Coverage Ratio - Stage 3 exposure	ure Stage 2 exposure Stage 3 exposure	Stock of e provisions for Stage 1 exposure	Stock of Stock of provisions for Stage 2 exposure Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure Stage 2 exposure	Stage 3 exposure	Stock of provisions for tage 1 exposure	Stock of Stock of provisions for Stage 2 exposure Stage 3 exposu	Coverage Ratio - Stage 3 exposure
127	Central banks		0 0 0	0	0 0	0.00%	0 0	0 (0 0	0.00%	0 0	0	0	0	0.00%
128	Central governments			0	0 0	0.00%	0 0	0 (0 0	0.00%	0 0	0	0	0	0.00%
129	Regional governments or local authorities			0	0 0	0.00%	0 0	0 (0.00%	0 0	0	0	0	0.00%
130	Public sector entities			0	0 0	0.00%	0 0	0 (0.00%	0 0	0	0	0	0.00%
131	Multilateral Development Banks			0	0 0	0.00%	0 0	0 (0.00%	0 0		0	0	0.00%
132	International Organisations Institutions			0	0 0	45 00%	0 0	0 (0.00% 4F 00%	0 0		0	0	0.00%
134			10 0 3		0 0	1 0704	10 0	2 (45.00% 2.07%	0	1 2	0	0	0 45.00%
125	Corporates of which: SME				0 0	50 00%	0 0	0 (49 99%	9 1) O	0	0	0 2.14%
136	Retail				0 0	69.70%	4 0	2 (67 63%	4		0	0	1 66 05%
137 CMIT7	ZERLAND of which: SME			0	0 0	42.88%	0 0	0 (47 84%	0 0		0	0	0 42 90%
137 SVVIIZ	Secured by mortgages on immovable property		0 27 2		0 0	14.16%	0 26	2		14 36%	0 26	3	0	0	0 14 43%
130	of which: SME				0 0	0.00%	0 0	0 (0.00%	0 20		0	0	0 0.00%
140	Items associated with particularly high risk				0 0	0.0070		0 (0.00%	0 0		0	0	0.00%
141	Covered bonds				0 0	0.00%	0 0	0 (0.00%	0 0	0	0	0	0.00%
142	Claims on institutions and corporates with a ST credit	tassessment			0 0	0.00%	0 0	0 (0.00%	0 0	0	0	0	0.00%
143	Collective investments undertakings (CIU)		0 0 0	0 0	0 0	0.00%	0 0	0 (0.00%	0 0		0	0	0 0.00%
144	Equity Equity		0 0 0	0	0 0	0.00%	0 0	0 (0 0	0.00%	0 0		0	0	0 0.00%
145	Securitisation					3.53.75				5100 70		, v		, i	3.3370
146	Other exposures		0 0 0	0	0 0	0.00%	0 0	0 (0 0	0.00%	0 0	0	0	0	0 0.00%
147	Standardised Total		15 27 6	0	0 1	21.66%	14 26	7 (0 1	21.08%	14 26	5 8	0	0	2 20.78%

										Adverse Scenario								
				31/12/2021						31/12/2022						31/12/2023		
RowN um	(mln EUR, %	Stage 1 exposure	Stage 2 exposure Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure St	Stock of provisions for age 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure Stage 2 exposure	re Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure Stage 3 expo	for Stage 3 exposure
148	Central banks	525	5 0 0	0	C	0	0 10.00%	525	0 (0	0	0	10.00%	525	0	0	0	0 10.00%
149	Central governments	104	0 0	0	C	0 (0 40.00%	104	0 (0	0 0	0	40.00%	104	0	0	0	0 40.00%
150	Regional governments or local authorities	C	0 0	0	C	0 (0 40.00%		0 0	0	0	0	40.00%	0	0	0	0	0 40.00%
151	Public sector entities	C	0 0	0	C	0 (0.00%		0 0	0	0	0	0.00%	0	0	0	0	0 0.00%
152	Multilateral Development Banks	0	0 0	0	(0	0.00%	C	0 (0	0	0	0.00%	0	0	0	0	0.00%
153	International Organisations	0	0 0	0	(0	0.00%	C	0 (0	0	0	0.00%	0	0	0	0	0.00%
154	Institutions	C	0 0	0	C	0 (0 99.83%		0 (0	0	0	99.72%	0	0	0	0	0 99.65%
155	Corporates	426	5 26 49	5	1	1 24	4 49.70%	411	24 67	7	3 1	29	44.21%	399	22 79	9	3 1	33 41.83%
156	of which: SME	166	5 25 38	3	1	1 18	8 47.26%	154	23 52	2	2 1	21	40.90%	146	22 6	1	2 1	23 38.10%
157	Retail	26	5 5 35	2	C	0 31	1 89.74%	23	4 38	8	2 0	33	87.24%	21	4 4	1	1 0	35 85.52%
NETHERLANDS	of which: SME	19	9 4 24	1	C	0 22	2 89.44%	17	4 27	7	1 0	23	86.32%	15	3 29	9	1 0	24 84.20%
159	Secured by mortgages on immovable property	145	5 20 30	4	1	1 6	6 20.40%	132	18 44	4	3 1	10	22.92%	122	17 50	6	3 1	13 24.25%
160	of which: SME	133	3 19 27	3	1	1 5	5 18.15%	122	18 40	0	2 1	8	19.98%	114	17 49	9	2 1	10 20.92%
161	Items associated with particularly high risk	C	0 0	0	C	0 (0.00%	<u> </u>	0 (0 (0	0	0.00%	0	0	0	0 0	0 0.00%
162	Covered bonds	C	0 0	0	C	0	0.00%	C	0 0	0	0 0	0	0.00%	0	0	0	0 0	0 0.00%
163	Claims on institutions and corporates with a ST credit assessment	0	0 0	0	(0	0.00%	0	0 (0	0	0	0.00%	0	0	0	0	0.00%
164	Collective investments undertakings (CIU)	0	0 0	0	(0 (0.00%	C	0 (0 (0	0	0.00%	0	0	0	0	0.00%
165	Equity	0	0 0	0	(0 (0.00%	0	0 (0 (0	0	0.00%	0	0	0	0	0.00%
166	Securitisation																	
167	Other exposures	0	0 0	0	(0 (0.00%	C	0 (0 (0	0	0.00%	0	0	0	0	0.00%
168	Standardised Total	1,227	51 113	10	2	2 62	2 54.31%	1,195	46 150	0	2	73	48.86%	1,171	177	7	7 2	82 46.47%



	Deutsche Bank AG											
		33 34	35 36	37 38	39 40	41 42	43 44	45 46	47	48 49	50 51	52 53
							Adverse Scenario					
			31/12/2021				31/12/2022				31/12/2023	
	(mln	Stage 1 exposure Stage 2 exposu EUR, %)	Stock of provisions for Stage 1 exposu	Stock of Stock of provisions for Stage 2 exposure Stage 3 exposure	Coverage Ratio - Stage 3 exposure	e Stage 2 exposure Stage 3 exposure	Stock of provisions for Stage 1 exposure Stage 2 exposure	Stock of Coverage Ratio - Stage 3 exposure	- Stage 1 exposure	e Stage 2 exposure Stage 3 exposure	Stock of provisions for Stage 1 exposure Stage 2 exposure	Stock of provisions for Stage 3 exposure
	Central banks	4,041	0 1	0 0	0 10.00% 4,0	40 0	2 0 0	0 10.00%	.,	0	4 0 C	0 10
	Central governments	0	0 0	0 0	0 40.00%	0 0	0 0	0 40.00%		0 0	0 0	0 40
	Regional governments or local authorities	0	0 0	0 0	0.00%	0 0	0 0	0 0.00%	. •	0 0	0 0	0 0
	Public sector entities	0	0 0	0 0	0 0.00%	0 0	0 0	0 0.00%	%	0 0	0 0	0 0.
	Multilateral Development Banks	41	0 0	0 0	0 45.00%	41 0	0 0	0 45.00%	% 4	41 0	0 0	0 45.
	International Organisations	0	0 0	0 0	0 0.00%	0 0	0 0	0 0.00%	%	0 0	0 0	0 0
	Institutions	0	0 0	0 0	0 45.00%	0 0	0 0	0 45.00%	%	0 0	0 0	0 45
	Corporates	132	22 11	1 1	3 24.05% 1	26 22 1	18 1 1	4 24.06%		21 21 2	3 1 1	6 24
	of which: SME	10	0 1	0 0	1 40.25%	9 0	2 0 0	1 40.25%		9 0	3 0 0	1 40.
	Retail	179	27 3	0 0	1 28.60% 1	84 21	4 0 0	1 22.84%	% 18	32 22	6 0 0	1 18
LUXEMBOURG	of which: SME	0	0 0	0 0	0 0.00%	0 0	0 0	0 0.00%	%	0 0	0 0	0 0.
	Secured by mortgages on immovable property	863 1	52 14	0 1	1 5.40% 8	85 122 2	22 0 1	1 5.50%	% 88	34 114 3	0 1	2 5.
	of which: SME	0	0 0	0 0	0 0.00%	0 0	0 0	0 0.00%	%	0 0	0 0	0 0.
	Items associated with particularly high risk	0	0 0	0 0	0 0.00%	0 0	0 0	0 0.00%	%	0 0	0 0	0 0.
	Covered bonds	0	0 0	0 0	0 0.00%	0 0	0 0	0 0.00%	%	0 0	0 0	0 0.0
	Claims on institutions and corporates with a ST credit assessment	0	0 0	0 0	0.00%	0 0	0 0	0 0.00%	%	0 0	0 0	0.0
	Collective investments undertakings (CIU)	0	0 0	0 0	0.00%	0 0	0 0	0 0.00%	%	0 0	0 0	0.0
	Equity	0	0	0	0.00%	0	0 0	0 0.00%	%	0	0 0 0	0 0.0
	Securitisation											
	Other exposures	0	0		0.00%			0 000	%			0 0

												Adverse Scenario									
						31/12/2021						31/12/2022						31/12/2023			
RowN um			ıln EUR, %)	Stage 1 exposure Stage 2 exposur	e Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure St	Stock of provisions for tage 3 exposure		Stage 1 exposure	Stage 2 exposure Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio Stage 3 exposure	Stage 1 exposure Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
190		Central banks		0	0 0	0	0	0	0.00%	(0 0	0	(0	0.009	6 0	0	0 (0	0.00%
191		Central governments		0	0 0	0	0	0	0.00%	(0 0	0	(0	0.009	6 0	0	0 (0	0.00%
192		Regional governments or local authorities		0	0 0	0	0	0	0.00%	(0 0	0	(0.009	0	0	0 0			0.00%
193		Public sector entities		0	0 0	0		0	0.00%	(0 0	0			0.009	0 0	0	0 (0.00%
194		Multilateral Development Banks		0	0 0	0		0	0.00%	(0 0	0			0.009	0 0	0	0 (0.00%
195		International Organisations		0	0 0	0	0	0	0.00%	(0 0	0	(0.009	0 0	0	0 (0.00%
196		Institutions		0	0 73	0	0	<u> </u>	0.00%	(0 0	0		0	0.009	0 0	0	0 ()	0.00%
19/		Corporates		0	0 /3	0	0		9.53%	(0 /3	0		/	9.539	0 0	0 /.	3 () /	9.53%
198		of which: SME		0	0 0	0	0	0	0.00%	(0 0	0			0.009	0 0	0	0 (0.00%
199	JADANI	Retail		0	0 0	0		0	49.09%	(0 0	0			47.309	0 0	0	0 (46.58%
200	JAPAN	of which: SME		0	0 0	0		0	0.00%		0 0	0			100.009	0 0	0	0 (0.00%
201		Secured by mortgages on immovable property		0	0 0	0		0	100.00%	(0 0	0			100.009	0 0	0	0 (100.00%
202		of which: SME		0	0 0	0	0	0	0.00%	(0 0	0	(0.009	0 0	0	0 (0.00%
203		Items associated with particularly high risk		0	0 0	0	0	0	0.00%	(0 0	0			0.009	0 0	0	0 (0.00%
204		Covered bonds		0	0 0	0	0	0	0.00%	(0 0	0	(0.009	0 0	0	0 (0.00%
205		Claims on institutions and corporates with a ST credit assessment		0	0 0	0	0	0	0.00%	(0 0	0	(0	0.009	0	0	0 () (0.00%
206		Collective investments undertakings (CIU)		0	0 0	0	0	0	0.00%	(0 0	0	(0	0.009	0	0	0 () (0.00%
207		Equity		U	0	0	0	0	0.00%		0 0	0	(0	0.009	O U	U	U () C	0.00%
208		Securitisation							0.0007												2 2224
209		Other exposures		0	0 0	0	0	<u>0</u>	0.00%	(0 0	0	() 0	0.009	0	0	0 (0	0.00%
210		Standardised Total		0	0 73	0	0	7	9.53%	O	0 73	0) 7	9.54%	0	0 73	3 (ןן 7	7 9.54%

										Adverse Scenario						
					31/12/2021					31/12/2022				31/1	2/2023	
RowN um			Stage 1 e	sposure Stage 2 exposure Stage 3 expos	Stock of Sure provisions for prostage 1 exposure Stage	Stock of Stock of provisions for e 2 exposure Stage 3 exposure	Coverage Ratio - Stage 3 exposure	je 1 exposure S	Stage 2 exposure Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure Stage 3 expos	Coverage Ratio - Stage 3 exposure	Stage 1 exposure Stage 2 exposu	Sto re Stage 3 exposure provis Stage 1	ck of Stock of Stock of provisions for exposure Stage 2 exposure Stage 3 exposure	Coverage Ratio - Stage 3 exposure
211		Central banks		0 0	0 0	0	0.00%	0	0 0	0	0	0.00%	0	0 0	0 0	0.00%
212		Central governments		0 0	0 0	0	0.00%	0	0 0	0	0	0.00%	0	0 0	0 0	0.00%
213		Regional governments or local authorities		0 0	0 0	0	0.00%	0	0 0	0	0	0.00%	0	0 0	0 0	0.00%
214		Public sector entities		0 0	0 0	0	0.00%	0	0 0	0	0	0.00%	0	0 0	0 0	0.00%
215		Multilateral Development Banks		0 0	0	0	0.00%	0	0 0	0	0	0.00%	0	0	0 0	0.00%
216		International Organisations		0 0	0	0	0.00%	0	0 0	0	0	0.00%	0	0 0	0 0	0.00%
217		Institutions		1 0	0 0	0	0 10.67%	1	0 0	0	0	0 10.72%	5	0 0	0 0	0 10.72%
218		Corporates		143 3	13 4	0	7 59.47%	138	1 19	3	0	11 59.40%	133	1 24	3 0	14 59.36%
219		of which: SME		4 0	0 0	0	0 61.21%	4	0 0	0	0	0 61.19%	4	0 1	0 0	0 61.18%
220		Retail		527 3	104 24	0	51.27%	488	3 143	23	0	77 53.89%	450	3 181	20 0 :	100 55.29%
221	INDIA	of which: SME		2 0	0 0	0	0 59.13%	2	0 0	O	0	0 59.91%	1	0 0	0 0	0 60.11%
222	1110171	Secured by mortgages on immovable property		1,146 18	120 6	0	15.85%	1,114	17 152	. 6	0	25 16.28%	1,083	17 184	5 0	30 16.51%
223		of which: SME		7 0	0 0	0	0 21.06%	6	0 0	C	0	0 20.60%	6	0 1	0 0	0 20.22%
224		Items associated with particularly high risk		0 0	0 0	0	0.00%	0	0 0	0	0	0.00%	0	0 0	0 0	0.00%
225		Covered bonds		0 0	0 0	0	0.00%	0	0 0	C	0	0.00%	0	0 0	0 0	0.00%
226		Claims on institutions and corporates with a ST credit assessment		0 0	0 0	0	0.00%	0	0 0	C	o o	0.00%	0	0 0	0 0	0.00%
227		Collective investments undertakings (CIU)		0 0	0 0	0	0.00%	0	0 0	O	0	0.00%	0	0 0	0 0	0.00%
228		Equity		0 0	0 0	0	0.00%	0	0 0	O	0	0.00%	0	0 0	0 0	0.00%
229		Securitisation														
230		Other exposures		0 0	0 0	0	0.00%	0	0 0	C	0	0.00%	0	0 0	0 0	0.00%
231		Standardised Total		1,816 23	237 33	1 8	33.70%	1,740	21 314	31	. 1	.13 36.02%	1,666	21 389	28 1 1	145 37.19%

EUROPEAN BANKING

	BANKING AUTHORITY		1	2	3	4	2021 EU	J-wide S	Dei 7	utsche Bank 8		COVID)-19 IRE	12	13	14
Row			Λ TDD	re values F-IRB	Risk expos	ire amounts F-IRB	Stage 1 exposure	Stage 1 exposure, of which expired		Stage 2 exposure, of which expired	Stage 3 exposure	Stage 3 exposure, of which expired	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stage 3	Coverage Ratio - Stage 3 exposure
1 2 3		Central banks Central governments Institutions	939	T-IND	7 200	1-IND	3 765	moratoria 245	203	moratoria 3 149		moratoria	exposure	exposure	exposure	4.33%
5 6 7 8		Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property	6,587	7	0 2,581	(4,704		1,661		233	196	16	60	55	23.59%
9 10 11	Deutsche Bank AG	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail	4,791	1	0 1,467	C	3,422	3,084	1,256	6 1,078	115	90	3	26	18	15.82%
13 14 15 16		Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Securitisation														
17 18		Other non-credit obligation assets IRB TOTAL	7,526	5	7 2,979	8	5,470	4,816	1,864	1,741	237	214	17	62	55	23.20%
								Chanad		ia - Actual 2/2020		Chang 2	Charles 6	Charle of	Charles	
Row Num		(mln EUR, ^c	A TDD	F-IRB	Risk exposi	re amounts F-IRB	Stage 1 exposure	Stage 1 exposure, of which expired moratoria	Stage 2 exposure	Stage 2 exposure, of which expired moratoria	Stage 3 exposure	Stage 3 exposure, of which expired moratoria	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
19 20 21 22		Central banks Central governments Institutions Corporates	84	4	7 21		73	73	17	7 17	1	1	0		0	1.51%
23 24 25		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail	5,051	1	0 1,894	(3,513	3,271	1,364	4 1,223	177	166	13	45	37	20.96%
26 27 28 29	GERMANY	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving	3,909	9	0 1,220	C	2,747	2,562	1,088	8 976	76	72	3	21	9	11.89%
30 31 32 33		Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity														
34 35 36		Securitisation Other non-credit obligation assets IRB TOTAL	5,136	5	7 1,915	8	3,586	3,581	1,381	1 1,380	178	178	13	45	37	20.83%
										ia - Actual 2/2020						
Row				ire values		ure amounts	Stage 1 exposure	Stage 1 exposure, of which expired	Stage 2 exposure	Stage 2 exposure, of which expired	Stage 3 exposure	Stage 3 exposure, of which expired	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3
Num 37 38		Central banks Central governments	A-IRB	F-IRB	A-IRB	F-IRB		moratoria		moratoria		moratoria	exposure	exposure	exposure	exposure
39 40 41 42		Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	112	2	0 9	C	112	0	(0 0	C	0	0	(0	-
43 44 45 46	UNITED STATES	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME	1	1	0 0	C	1	1	1	1 1	C	0	0	(0	-
47 48 49		Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME														
51 52 53		Equity Securitisation Other non-credit obligation assets IRB TOTAL	113		10		113	1	1	1	0	0	0		0	
JT		IRD TOTAL					140		Morator	ia - Actual						
			Exposu	ire values	Risk exposi	ıre amounts	Stage 1	Stage 1 exposure, of	Stage 2	2/2020 Stage 2 exposure, of	Stage 3	Stage 3 exposure, of	Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Ratio - Stage 3
Row Num 55 56		Central banks Central governments	A-IRB	F-IRB	A-IRB	F-IRB	exposure	which expired moratoria	exposure	which expired moratoria	exposure	which expired moratoria	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	exposure
57 58 59 60		Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	571		0 310	C	506	121	71	1 30	4	3	1	1	0	5.32%
61 62 63 64	ITALY	Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME	194	4	0 473 0 53	C) 660	266	151	1 71 2 13	19	12	. 0	10	0	43.15% 10.94%
65 66 67 68		Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME														
70 71 72		Equity Securitisation Other non-credit obligation assets IRB TOTAL	1,393	3	0 784	0	1,166	738	222	2 161	22	17	4	11	8	37.03%
										ia - Actual 2/2020						
Row				ire values		ıre amounts	Stage 1 exposure	Stage 1 exposure, of which expired	Stage 2 exposure	Stage 2 exposure, of which expired	Stage 3 exposure	Stage 3 exposure, of which expired	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3
Num		Central banks Central governments Institutions	A-IRB	F-IRB	A-IRB	F-IRB		moratoria		moratoria		moratoria	exposure	exposure	exposure	exposure
75 76 77 78		Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail	276	0	0 0		0 164	95	102	0 0	0	0	0	(0	31.04%
80 81 82	SPAIN	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving	260	0	0 83	C	157	90	95		S	5	0	3	2	26.50%
84 85 86 87		Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity														
88 89 90		Securitisation Other non-credit obligation assets IRB TOTAL	276	5 (0 97	0	164	95	102	2 56	10	6	0	4	3	31.04%
										ia - Actual 2/2020						
Row			Exposu A-IRB	ire values F-IRB	Risk exposi	ire amounts F-IRB	Stage 1 exposure	Stage 1 exposure, of which expired	Stage 2 exposure	Stage 2 exposure, of which expired	Stage 3 exposure	Stage 3 exposure, of which expired	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stage 3	Coverage Ratio - Stage 3 exposure
91 92 93		Central banks Central governments Institutions (mln EUR, o	6) A-IRB	r-ikd	A-IRD	F-IKD		moratoria		moratoria		moratoria	exposure	exposure	exposure	CAPOSUIC
94 95 96 97		Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail		3	0 0	(0	0	1	2 0	C	0	0	(0	-
98 99 100 101	UNITED KINGDOM	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving		3	0 1	C	2	2]	1 0	C	0	0	(0	-
102 103 104 105		Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity														
106 107 108		Securitisation Other non-credit obligation assets IRB TOTAL	5	5 (0 2	0	2	2	3	3 1	0	0	0	0	0	-

tales.		ſ	1	3	4	5	6	De	eutsche Banl	k AG	10	11	12	13	
			1 2	3		<u> </u>	0		oria - Actual	9	10	11	12	10	
			Exposure values	Risk expos	sure amounts	Stage 1	Stage 1 exposure, of	31/: Stage 2	Stage 2 exposure, of	Stage 3	Stage 3	Stock of provisions for	Stock of provisions for	Stock of provisions for	_r Co
		(mln EUR,%)	A-IRB F-IRB	A-IRB	F-IRB	Stage 1 exposure	which expired moratoria		which expired moratoria	Stage 3 exposure	exposure, of which expired moratoria	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	
	Central banks Central governments Institutions														
	Corporates Corporates - Of Which: Specialised Lending		0	0	0	0 (0 0		0 (0	0) ()	0 -
	Corporates - Of Which: SME Retail Retail		4	0	2	0 :	2 2	2	1	1	0) () ()	0
SWITZERLAND	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail		3	0	1	0 2	2 2	2	1	1	0) () (0
	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME														
	Equity Securitisation Other personal chliquitien assets														
	Other non-credit obligation assets IRB TOTAL		4	0 2	2	0 2	2 2	2	1 1	L	0 (0
									ria - Actual						
			Exposure values	Risk expos	sure amounts		Stage 1		12/2020 Stage 2		Stage 3	Stock of	Stock of	Stock of	
		(mln EUR,%)	A-IRB F-IRB	A-IRB	F-IRB	Stage 1 exposure	exposure, of which expired moratoria	Stage 2 exposure	exposure, of which expired moratoria	Stage 3 exposure	exposure, of which expired moratoria	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	
	Central banks Central governments	(min Edity 70)												·	Ŧ
	Institutions Corporates Coverage of Which Consisting I and I and I am		0	0	0	0 (0)	0 (0	0) () ()	0 -
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail		1	0	0	0	1 1		0)	0) (0
NETHERLANDS	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME														
	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail		1	0	0	0	1 1		0	J	0) () ()	0 -
	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME														
	Equity Securitisation Other non-credit obligation assets														
	IRB TOTAL		1	0	0	0	1		0 (D	0				0
								Morato	ria - Actual						
							Stage 1	31/:	12/2020 Stage 2		Stage 3	Stock of	Stock of	Stock of	
			Exposure values A-IRB F-IRB	Risk expos	sure amounts F-IRB	Stage 1 exposure	exposure, of which expired	Stage 2 exposure	exposure, of which expired	Stage 3 exposure	exposure, of which expired	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	r
	Central banks	(mln EUR, %)	A-IRD F-IRD	A-IRD	r-IKD		moratoria		moratoria		moratoria	exposure	exposure	exposure	
	Central governments Institutions Corporates		0	0	n l	0)	0	1	0) (1	0 -
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME		, and the second												Ĭ
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME		1	0	1	0	0)	1	1	0	0 () (0 -
LUXEMBOURG	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving		1	0	1	0 (0		1	1	0) () (0 -
	Retail - Other Retail Retail - Other Retail - Of Which: SME														
	Retail - Other Retail - Of Which: non-SME Equity Securitisation														
	Other non-credit obligation assets IRB TOTAL		1	0	1	0 (0		1 1	L	0			0	0
		ſ						Morato	oria - Actual						
									12/2020						
			Exposure values		sure amounts	Stage 1 exposure	Stage 1 exposure, of which expired	Stage 2 exposure	Stage 2 exposure, of which expired	Stage 3 exposure	Stage 3 exposure, of which expired	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	r
	Central banks	(mln EUR, %)	A-IRB F-IRB	A-IRB	F-IRB		moratoria	·	moratoria		moratoria	exposure	exposure	exposure	
	Central governments Institutions Corporates		0	0	0	0			0	1	0				0 -
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME		U U				5								
	Retail - Secured on real estate property		0	0	0	0	0)	0		0) (0 -
JAPAN	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving		0	0	0	0 (0)	0 ()	0) () (0 -
	Retail - Other Retail Retail - Other Retail - Of Which: SME														
	Retail - Other Retail - Of Which: non-SME Equity Securitisation														
	Other non-credit obligation assets IRB TOTAL		0	0	0	0	0		0	D	0				0 -
								Morato	oria - Actual						
									12/2020						
			Exposure values	Risk expos	sure amounts	Stage 1	Stage 1 exposure, of which expired	Stage 2 exposure	Stage 2 exposure, of which expired	Stage 3 exposure	Stage 3 exposure, of which expired	Stock of provisions for			r (
	Central banks	(mln EUR, %)	A-IRB F-IRB	A-IRB	F-IRB	exposure	moratoria	Cxposure	moratoria	Cxposure	moratoria	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	
	Central governments Institutions														
	Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME		148	0 1	9	0 5	1 43	3 1:	13 10	2	0) (0 -
	Corporates - Of Which: SME Retail Retail - Secured on real estate property		2	0	1	0	1 1		1	1	0) () ()	0
INDIA	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail		0	0	0	0 (0 0		0 (0	0) (()	0 -
	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME														
	Equity														4
	Securitisation Other non-credit obligation assets														J

Other non-credit obligation assets IRB TOTAL

	BA EUROPEAN BANKING AUTHORITY			15	16	17	2021 EU	U-wide S	Stress T Deu	est: Cr		COVIE)-19 IRE	25	26	27	28
											antees - Actual						
Row Num			(mln EUR, %)	Λ_TDR	re values F-IRB	Risk expos	ure amounts F-IRB	Stage 1 exposure	Stage 1 exposure, of which guaranteed amount	31/1 Stage 2 exposure	2/2020 Stage 2 exposure, of which guaranteed amount	Stage 3 exposure	Stage 3 exposure, of which guaranteed amount	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Rati Stage 3 exposure
1 2 3		Central banks Central governments Institutions											amount				
4 5 6		Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME		3,353 0 1,361	0 1	0 973 0 (0 1 387	3 0 7	3,646 0 0 1,277	0 941	11	0 0 9 94) (1 43 0 (2 2	2	2 3) (1 :) (6.15 0 - 0 19.37
7 8 9	Deutsche Bank AG	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME		1,015 3	5 3 3	0 333 0 0 0 0		3 3 3 3 1	506 3 2 3 2	14	9 113 0 0 0 0		3 2 0 (0 () () () (1 16.41 0 - 0 -
10 11 12 13		Retail - Secured on real estate property - Or Which: hori-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME		1,012 948	0 0 2 8	0 (0 331 0 305) () () [] ()	0 0 863 0 813	0 0 0 504 8 482	14			3 3 3	2 <u>2</u> 2) (L :	2	0 - 0 - 1 16.41 0 18.27
14 15 16		Retail - Other Retail - Of Which: non-SME Equity Securitisation		62	4	0 27	7 (50 50	22		8 6		1 1	C) (0 10.78
17 18		Other non-credit obligation assets IRB TOTAL		4,432	2 2	0 1,314	3	4,566	2,937	41	321	. 54	1 46	<u>;</u> 3	3 4	1 4	4 6.80
											antees - Actual 2/2020						
Row					ire values		ure amounts	Stage 1 exposure	Stage 1 exposure, of which	Stage 2 exposure	Stage 2 exposure, of which	Stage 3 exposure	Stage 3 exposure, of which	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3
Num 19		Central banks Central governments	(mln EUR, %)	A-IRB	F-IRB	A-IRB	F-IRB		guaranteed amount	5	guaranteed amount		guaranteed amount	exposure	exposure	exposure	exposure
21 22		Institutions Corporates		2,250	0 2	20 356	5 3	3 2,513	3 1,569	15	1 117	7 30	0 25	5 :	1	1	1 4.00
24 25		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail		306	6	0 6	5 (218	3 162	1	5 12	2 (0 () () (0 (0 2.15
26 27 28	GERMANY	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME			0	0 () (0 0	0		0 0		0 () () (0 (0 -
30 31		Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME															
32 33 34		Retail - Other Retail - Of Which: non-SME Equity Securitisation															
35 36		Other non-credit obligation assets IRB TOTAL		2,559	2	0 362	2 3	3 2,734	1,734	16	6 130	30) 25	<u>;</u> 1		1 1	1 4.00
											antees - Actual 2/2020						
Pow					re values		ure amounts	Stage 1 exposure	Stage 1 exposure, of which	Stage 2 exposure	Stage 2 exposure, of which	Stage 3 exposure	Stage 3 exposure, of which	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3
Num 37 38		Central banks Central governments	(mln EUR, %)	A-IRB	F-IRB	A-IRB	F-IRB		guaranteed amount		guaranteed amount		guaranteed amount	exposure	exposure	exposure	exposure
39 40 41		Institutions Corporates Corporates - Of Which: Specialised Lending		(0	0 (0 0	0		0 0		0 () () (0 (0 -
42 43 44		Corporates - Of Which: SME Retail Retail - Secured on real estate property		(0	0 ()) (0 0	0		0 0		0 () () (0 (0 -
45 46 47	UNITED STATES	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving		(0	0 ()) (0 0	0		0 0		0 () () (0 (0 -
48 49		Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME															
51 52 53		Equity Securitisation Other non-credit obligation assets															
54		IRB TOTAL		0	D .	0 0) (0	0		0			<u>, </u>	<u>, </u>	<u>, </u>	0 -
								_	Stage 1		2/2020 Stage 2		Stage 3				
Row			() = ()	Λ_TDR	re values F-IRB	Risk expos	ure amounts F-IRB	Stage 1 exposure	exposure, of which guaranteed	Stage 2 exposure	exposure, of which guaranteed	Stage 3 exposure	exposure, of which guaranteed	Stock of provisions for Stage 1	Stage 2	Stage 3	Coverage Rati Stage 3 exposure
55 56 57		Central banks Central governments Institutions	(mln EUR, %)						amount		amount		amount	exposure	exposure	exposure	
58 59 60		Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME		12	4	0 11	. (2	2 2	1	3 11		0 (C) () (0 -
61 62 63	ITALY	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME		C	0	0 (0	0		0 0		0	C	0) (0 -
64 65 66	IIALI	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME		C	0	0 () () 0	0		0 0						0 -
68 69 70		Retail - Other Retail - Of Which: non-SME Retail - Other Retail - Of Which: non-SME Equity Securitisation															
71 72		Other non-credit obligation assets IRB TOTAL		14	4	0 11	L C) 2	2	1	3 11	. (0 0) () () (0 -
											antees - Actual 2/2020						
				Exposu	re values	Risk expos	ure amounts	Stage 1	Stage 1 exposure, of which	Stage 2	Stage 2 exposure, of which	Stage 3	Stage 3 exposure, of which	Stock of provisions for			Coverage Rati Stage 3
Num		Central banks	(mln EUR, %)	A-IRB	F-IRB	A-IRB	F-IRB	exposure	guaranteed amount	exposure	guaranteed amount	exposure	guaranteed amount	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	exposure
75 76 77		Central governments Institutions Corporates Corporates - Of Which: Specialised Lending		762	2	0 577	7 (0 816	3 496	10	5 79	1:	1 8	3 2	2 7	2 7	2 14.19
78 79 80		Corporates - Of Which: SME Retail Retail - Secured on real estate property		708	8	0 325	5 (0 646	343	13	4 101		3 2	2 1	L Z	2 :	1 16.55
81 82 83	SPAIN	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail		(0	0 () (0 0	0		0 0		0 () () () (0 -
85 86 87		Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity															
88 89 90		Securitisation Other non-credit obligation assets IRB TOTAL		1,470		0 902	2 (1,462	839	23	9 180	14	1 10) 7	2	3	2 14.76
										Public guara	antees - Actual						
				Exposu	re values	Risk expos	ure amounts	Stage 1	Stage 1 exposure, of	31/1 Stage 2	2/2020 Stage 2 exposure, of	Stage 3	Stage 3 exposure, of	Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Rati
Row Num		Control hanks	(mln EUR, %)	A-IRB	F-IRB	A-IRB	F-IRB	exposure	which guaranteed amount	exposure	which guaranteed amount	exposure	which guaranteed amount	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stage 3 exposure
91 92 93 94		Central banks Central governments Institutions Corporates			0	0 (0		0 0				0	0	0 -
95 96 97		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail			0	0 () (0	0		0 0		0 (0) ()	0	0 -
98 99 100	UNITED KINGDOM	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Potail - Qualifying Poyolying			0	0 (0	0		0 0		0 () () (0 (0 -
101 102 103 104		Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME															
105 106 107		Equity Securitisation Other non-credit obligation assets															
108		IRB TOTAL		9	9	0 0		0	0		0			0	0) <u> </u>	0 -

2021 FIL-wide Stress Test: Credit risk COVID-19 IRR

BAI	JROPEAN ANKING UTHORITY						2021 E	U-wide	Stress T	est: Cr utsche Ban		COVIE)-19 IRF	3			
				15	16	17	18	19	20	21	22 antees - Actual	23	24	25	26	27	28
									Stage 1		2/2020 Stage 2		Stage 3				
w				Λ-TDR	re values F-IRB	Risk expos	ure amounts F-IRB	Stage 1 exposure	exposure, of which guaranteed	Stage 2 exposure	exposure, of which guaranteed	Stage 3 exposure	exposure, of which guaranteed	Stock of provisions for Stage 1	Stage 2	Stage 3	Coverage Ra Stage 3 exposure
m 9 0		Central banks Central governments	(mln EUR, %)						amount		amount		amount	exposure	exposure	exposure	
1 2 2		Institutions Corporates Corporates - Of Which: Specialised Lending			0	0 ()	0	0 0		0 0		0 () (0	0	0 -
5 4 5		Corporates - Of Which: SME Retail			0	0)	0	0 0		0 0		0 ()	0	0	0 -
6 7 SWIT	TZERLAND	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME															
9		Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail			U	0)	0	0 0		0 0) 0)	0	0 -
1 2		Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME															
3 4 5		Equity Securitisation Other non-credit obligation assets															
6		IRB TOTAL			0	D (0	0 0		0 0		0		1	0	0 -
											antees - Actual 2/2020						
_				Exposi	ıre values	Risk expos	ure amounts	Stage 1	Stage 1 exposure, of which	Stage 2	Stage 2 exposure, of which	Stage 3	Stage 3 exposure, of which	Stock of provisions for			Coverage F
w m		Central banks	(mln EUR, %)	A-IRB	F-IRB	A-IRB	F-IRB	exposure	guaranteed amount	exposure	guaranteed amount	exposure	guaranteed amount	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	exposui
8 9		Central banks Central governments Institutions															
0		Corporates Corporates - Of Which: Specialised Lending			0	0)	0	0 0		0 0	() 0	()	0	0 -
2 3 4		Corporates - Of Which: SME Retail Retail - Secured on real estate property			0	0 ()	0	0 0		0 0	(0 (, ()	0	0 -
NETH	HERLANDS	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME			0	0 ()	0	0 0		0 0		0 ()	0	0	0 -
7 8		Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME															
0		Retail - Other Retail - Of Which: non-SME Equity															
2 3 4		Securitisation Other non-credit obligation assets IRB TOTAL			0	D (0	0 0		0 0		5 ())	0	0 -
			ſ							Dublic guar	antees - Actual						
									Store 4		2/2020		Store 2				
_				Exposi	ıre values	Risk expos	ure amounts	Stage 1 exposure	Stage 1 exposure, of which	Stage 2	Stage 2 exposure, of which	Stage 3	Stage 3 exposure, of which	Stock of provisions for Stage 1	Stock of provisions for		Coverage R Stage 3
w m 5		Central banks	(mln EUR, %)	A-IRB	F-IRB	A-IRB	F-IRB	exposure	guaranteed amount	exposure	guaranteed amount	exposure	guaranteed amount	exposure	Stage 2 exposure	Stage 3 exposure	exposur
6 7		Central governments Institutions															
8 9 0		Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME			0	0)	0	0 0		0 0) 0)	0	0 -
1 2		Retail Retail - Secured on real estate property			0	0		0	0 0		0 0	() C	()	0	0 -
LUXE	EMBOURG	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving			0	0 ()	0	0 0		0 0	(0 (, ()	0	0 -
6		Retail - Other Retail Retail - Other Retail - Of Which: SME															
8 9 0		Retail - Other Retail - Of Which: non-SME Equity Securitisation															
1 2		Other non-credit obligation assets IRB TOTAL			0	0		0	0		0 0	() (,)	0	0 -
										Public guara	antees - Actual						
				Exposi	ıre values	Risk expos	ure amounts		Stage 1 exposure, of		2/2020 Stage 2 exposure, of		Stage 3 exposure, of	Stock of	Stock of	Stock of	_ Coverage R
w			(min EUD 04)	A TDD	F-IRB	A-IRB	F-IRB	Stage 1 exposure	which guaranteed	Stage 2 exposure	which guaranteed	Stage 3 exposure	which guaranteed	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Stage 3 exposur
3 4		Central banks Central governments	(mln EUR, %)						amount		amount		amount	exposure	exposure	exposure	
5 6		Institutions Corporates			0	0)	0	0 0		0 0		0 ()	0	0	0 -
7 8 9		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail			0	0		0	0 0		0 0		0 (0	0	0 -
0 1	JAPAN	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME															
2 3 4		Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail			0	0)	0	0 0		0 0	() 0)	0	0 -
5 6		Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME															
7 8 9		Equity Securitisation Other non-credit obligation assets															
0		IRB TOTAL			0	0		0	0		0) 0)	0	0 -
											antees - Actual						
				Exposi	ıre values	Risk expos	ure amounts		Stage 1 exposure, of		Stage 2 exposure, of		Stage 3 exposure, of	Stock of	Stock of	Stock of	_ Coverage R
w m			(mln EUR, %)	Λ_TDR	F-IRB	A-IRB	F-IRB	Stage 1 exposure	which guaranteed	Stage 2 exposure	which guaranteed	Stage 3 exposure	which guaranteed	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Stage 3 exposure
2		Central banks Central governments							amount		amount		amount				
3 4 5		Institutions Corporates Corporates - Of Which: Specialised Lending			0	0)	0	0 0		0 0		0 ())	0	0 -
6 7		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail			0	0)	0	0 0		0 0		0)	0	0	0 -
8 9	INDIA	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME							0								
0 1 2		Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail			U	U ()	U	0		0	() 0)	U	U -
3 4		Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME															
E-		Equity															
6		Securitisation Other non-credit obligation assets															

EBA EUROPEAN BANKING AUTHORITY

2021 EU-wide Stress Test: Credit risk COVID-19 IRB

BANKING AUTHORITY									ZUZI E(J-wide S		est: Cre itsche Bank		COAID	-19 IND							
		29	30	31	32	33	34	35	36	37	38	39 oria - Baseline Sc	40	41	42	43	44	45	46	47	48	49
		Stage 1	Stage 2	Stage 3	31/12/2021 Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Ratio -	Stage 1	Stage 2	Stage 3	31/12/2022 Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Ratio -	Stage 1	Stage 2	Stage 3	31/12/2023 Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Ratio -
	(mln EUR, %	exposure	exposure	exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stage 3 exposure	exposure	Stage 2 exposure	exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stage 3 exposure	exposure	Stage 2 exposure	exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stage 3 exposure
Institu Corpor	tral governments citutions porates	0	0	(0	0	0	-	0	0	0	0	0	0	-	0	0	C	0	0	0	-
6 Corp 7 Retail	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Cail Cetail - Secured on real estate property	0	0	(0	0	0	-	0	0	0	0	0	0	-	0	0	C	0	0	0 -	-
9 Deutsche Bank AG Ret	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving	0	0	(0	0	0	-	0	0	0	0	0	0	-	0	0	C	0	0	0 -	-
13 14 R	Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME																					
17 Other I	uritisation er non-credit obligation assets TOTAL	0	0	0	0	0	0	-	0	0	0	0	0	0	-	0	0	0	0	0	0	-
											Morat	oria - Baseline Sc	enario									
		Chanad	Starr 2	Starr 2	31/12/2021 Stock of	Stock of	Stock of provisions for	Coverage Ratio -	Store 4	Chara 2	Store 2	31/12/2022 Stock of	Stock of	Stock of	Coverage Ratio -	Chanad	Store 2	Change 2	31/12/2023 Stock of	Stock of	Stock of provisions for	Coverage Ratio -
Row Num	(mln EUR, 9	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	Stage 3 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	Stage 3 exposure	Stage 3 exposure
20 Centra 21 Institu	tral banks tral governments :itutions						0		0	0	0	0	0	0		0	0		0	0	0	
23 Corp	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	0					0	-	0	0	0	0	0	0	-	0	0		0	0	0.	-
26 Retained	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME	0	0) 0		0 0	0 0	0	-	0	0	0	0	0	0	-	0	0	C	0	0	0 -	-
29	Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME																					
Equity 34 Securit	uritisation																					
	er non-credit obligation assets TOTAL	0	0	0	0	0 0	0	-	0	0	0	0	0	0	-	0	0	0	0	0	0	-
					31/12/2021						Morat	oria - Baseline Sc 31/12/2022	enario						31/12/2023			
Row		Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3
	(mln EUR, %) tral banks tral governments				exposure	exposure	exposure	exposure		·		exposure	exposure	exposure	exposure				exposure	exposure	exposure	exposure
39 40 Institu	citutions porates Corporates - Of Which: Specialised Lending	0	0	(0	0 0	0	-	0	0	0	0	0	0	-	0	0	C	0	0	0 -	-
43 Retail Retail	Retail - Secured on real estate property	0	0	(0	0 0	0	-	0	0	0	0	0	0	-	0	0	C	0	0	0 -	-
46 ONTILD STATES Reta	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving	0	0	(0	0	0	-	0	0	0	0	0	0	-	0	0	C	0	0	0 -	-
49 R	Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME																					
52 Securit																						
Other i	er non-credit obligation assets TOTAL	0	0	0	0	0 0	0	-	0	0	0	0	0	0	-	0	0	0	0	0	0	-
Other i	er non-credit obligation assets	0	0	C	0	0	0	-	0	0	0 Morat	0 oria - Baseline Sc	0 enario	0	-	0	0	0	0	0	0	-
Other i	er non-credit obligation assets	Stage 1	Stage 2	Stage 3	31/12/2021 Stock of	Stock of provisions for	Stock of provisions for	Coverage Ratio -	O Stage 1	O Stage 2		31/12/2022 Stock of	Stock of	Stock of	- Coverage Ratio -	O Stage 1	O Stage 2	Stage 3	31/12/2023 Stock of provisions for	Stock of provisions for	Stock of	- Coverage Ratio -
Row Num	er non-credit obligation assets TOTAL (mln EUR, 9	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	1	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Morat Stage 3 exposure	31/12/2022	Stock of	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure			Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
Row Num Centra Centra Centra Institu Corpor Tentra Corpor Corp	r non-credit obligation assets TOTAL (mln EUR, 9) tral banks tral governments citutions porates	exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	provisions for Stage 2	Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3	31/12/2022 Stock of provisions for Stage 1	Stock of provisions for Stage 2	provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Stage 3
Row Num	tral banks tral governments citutions porates corporates - Of Which: Specialised Lending corporates - Of Which: SME ail	exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	provisions for Stage 2	Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3	31/12/2022 Stock of provisions for Stage 1	Stock of provisions for Stage 2	provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Stage 3
Row Num	tral banks tral governments :itutions porates torporates - Of Which: Specialised Lending torporates - Of Which: SME ail tetail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: SME Retail - Qualifying Revolving	exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	provisions for Stage 2	Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3	31/12/2022 Stock of provisions for Stage 1	Stock of provisions for Stage 2	provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Stage 3
Row Num	rotal banks tral banks tral governments citutions porates corporates - Of Which: Specialised Lending corporates - Of Which: SME corporates - Of Which: Non-SME	exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	provisions for Stage 2	Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3	31/12/2022 Stock of provisions for Stage 1	Stock of provisions for Stage 2	provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Stage 3
Row Num	min EUR, 9 tral banks tral governments itutions porates corporates - Of Which: Specialised Lending corporates - Of Which: SME ail tetail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME tetail - Qualifying Revolving tetail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME ity uritisation er non-credit obligation assets	exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	provisions for Stage 2	Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3	31/12/2022 Stock of provisions for Stage 1	Stock of provisions for Stage 2	provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure 0 0 0	Stage 3 exposure	Stock of provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Stage 3
Row Num	min EUR, 9 tral banks tral governments itutions porates corporates - Of Which: Specialised Lending corporates - Of Which: SME ail tetail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME tetail - Qualifying Revolving tetail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME ity uritisation er non-credit obligation assets	exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	provisions for Stage 2	Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure 0 0 0	Stage 2 exposure	Stage 3 exposure 0 0	31/12/2022 Stock of provisions for Stage 1	Stock of provisions for Stage 2 exposure 0 0 0	provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Stage 3
Row Num	min EUR, 9 tral banks tral governments itutions porates corporates - Of Which: Specialised Lending corporates - Of Which: SME ail tetail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME tetail - Qualifying Revolving tetail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME ity uritisation er non-credit obligation assets	exposure 0 0 0 0 0 0 0 0 0 0 0 0 0	exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	exposure	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	provisions for Stage 2 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure 0 0 0	Stage 3 exposure	0 0	0	Stage 3 exposure 0 0 Morat	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 1 0 0 1 0 1 0 1 0 1 0 1 0	Stock of provisions for Stage 2 exposure 0 0 0 0 0 Stock of	provisions for Stage 3 exposure 0 0 0 Stock of	Stage 3 exposure	0 0 0	0 0		Stock of provisions for Stage 1 exposure 0 0 0 31/12/2023 Stock of	provisions for Stage 2 exposure 0 0 0 Stock of	provisions for Stage 3 exposure 0 -	Stage 3 exposure
Row Num	tral banks tral governments itutions porates torporates - Of Which: Specialised Lending torporates - Of Which: SME ail tetail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME tetail - Qualifying Revolving tetail - Other Retail Retail - Other Retail - Of Which: sME Retail - Other Retail - Of Which: non-SME ity uritisation er non-credit obligation assets TOTAL (min EUR, 9)	exposure 0 0 0 Stage 1 exposure	Stage 2 exposure O Stage 2 exposure O O O O O O O O O O O O O	Stage 3 exposure	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	provisions for Stage 2 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3	Stage 3 exposure	Stage 1 exposure O O O Stage 1 exposure	Stage 2 exposure O Stage 2 exposure O O O O O O O O O O O O O	Stage 3 exposure 0 0	Stock of provisions for Stage 1 exposure 0 0 0 0 oria - Baseline Sc 31/12/2022	Stock of provisions for Stage 2 exposure 0 0 0 0 0 Stock of	provisions for Stage 3 exposure 0 0 0 0	Stage 3 exposure	Stage 1 exposure O O O O Stage 1 exposure	Stage 2 exposure O Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure 0 0 0 31/12/2023 Stock of	provisions for Stage 2 exposure 0 0 0 0	O	Stage 3 exposure
Row Num	cr non-credit obligation assets TOTAL (min EUR, 9 tral banks tral governments citutions porates forporates - Of Which: Specialised Lending forporates - Of Which: SME aii letail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Qualifying Revolving letail - Qualifying Revolving letail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME letail - Other Retail - Of Which: non-SM	exposure 0 0 0 Stage 1 exposure	exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	exposure () () () () () () () () () () () () ()	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2	Stage 3 exposure 0 0 Stock of provisions for Stage 3	Stage 3 exposure	0 0 0	0 0 0	Stage 3 exposure 0 0 Morat	Stock of provisions for Stage 1 exposure 0 0 0 0 0 oria - Baseline Sc 31/12/2022 Stock of provisions for Stage 1	Stock of provisions for Stage 2 exposure 0 0 0 0 stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure	exposure 0 0 0 0 Stage 1	0 0	CONTRACTOR OF THE PROPERTY OF	Stock of provisions for Stage 1 exposure 0 0 0 31/12/2023 Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure
Row Num S5 Centra Corpor Co	er non-credit obligation assets TOTAL (min EUR, 9 tral banks tral governments itutions porates forporates - Of Which: Specialised Lending orporates - Of Which: SME ail letail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME letail - Qualifying Revolving letail - Other Retail Retail - Other Retail - Of Which: sME Retail - Other Retail - Of Which: non-SME lity unitisation er non-credit obligation assets TOTAL (min EUR, 9 tral banks tral governments itutions porates - Of Which: Specialised Lending corporates - Of Which: SME ail	exposure 0 0 0 Stage 1 exposure	exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	exposure () () () () () () () () () () () () ()	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2	Stage 3 exposure 0 0 Stock of provisions for Stage 3	Stage 3 exposure	0 0 0	0 0 0	Stage 3 exposure 0 0 Morat	Stock of provisions for Stage 1 exposure 0 0 0 0 0 oria - Baseline Sc 31/12/2022 Stock of provisions for Stage 1	Stock of provisions for Stage 2 exposure 0 0 0 0 stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure	exposure 0 0 0 0 Stage 1	0 0	CONTRACTOR OF THE PROPERTY OF	Stock of provisions for Stage 1 exposure 0 0 0 31/12/2023 Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure
Row Num S5 Centra Ce	tral banks tral governments itutions porates - Of Which: Specialised Lending orporates - Of Which: SME ail letail - Secured on real estate property - Of Which: non-SME letail - Other Retail - Of Which: non-SME letail - Secured on real estate property Retail - Secured on real estate property - Of Which: non-SME	exposure 0 0 0 Stage 1 exposure	exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	exposure () () () () () () () () () () () () ()	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2	Stage 3 exposure 0 0 Stock of provisions for Stage 3	Stage 3 exposure	0 0 0	0 0 0	Stage 3 exposure 0 0 Morat	Stock of provisions for Stage 1 exposure 0 0 0 0 0 oria - Baseline Sc 31/12/2022 Stock of provisions for Stage 1	Stock of provisions for Stage 2 exposure 0 0 0 0 stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure	exposure 0 0 0 0 Stage 1	0 0	CONTRACTOR OF THE PROPERTY OF	Stock of provisions for Stage 1 exposure 0 0 0 31/12/2023 Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure
Row Num S5 Centra Centra S7 Institution Corporate S8 Corporate S9 Cor	er non-credit obligation assets TOTAL (min EUR, 9 tral banks tral governments itutions porates orporates - Of Which: Specialised Lending orporates - Of Which: SME ail letail - Secured on real estate property Retail - Secured on real estate property - Of Which: non-SME letail - Qualifying Revolving letail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME lity uritisation er non-credit obligation assets TOTAL (min EUR, 9 tral banks tral governments itutions porates orporates - Of Which: Specialised Lending orporates - Of Which: Specialised Lending orporates - Of Which: SME letail - Secured on real estate property - Of Which: non-SME letail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME letail - Qualifying Revolving letail - Other Retail Retail - Other Retail Retail - Other Retail Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME	exposure 0 0 0 Stage 1 exposure	exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	exposure () () () () () () () () () () () () ()	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2	Stage 3 exposure 0 0 Stock of provisions for Stage 3	Stage 3 exposure	0 0 0	0 0 0	Stage 3 exposure 0 0 Morat	Stock of provisions for Stage 1 exposure 0 0 0 0 0 oria - Baseline Sc 31/12/2022 Stock of provisions for Stage 1	Stock of provisions for Stage 2 exposure 0 0 0 0 stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure	exposure 0 0 0 0 Stage 1	0 0	CONTRACTOR OF THE PROPERTY OF	Stock of provisions for Stage 1 exposure 0 0 0 31/12/2023 Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure
Row Num S5 Centra Ce	cral banks tral governments itutions porates oroporates - Of Which: Specialised Lending ioroporates - Of Which: SME ait latail - Secured on real estate property Retail - Secured on real estate property - Of Which: non-SME letail - Other Retail - Of Which: son-SME letail - Secured on real estate property Retail - Secured on real estate property - Of Which: sme Retail - Secured on real estate property - Of Which: non-SME letail - Other Retail Retail - Other Retail - Of Which: SME	exposure 0 0 0 Stage 1 exposure	exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	exposure () () () () () () () () () () () () ()	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2	Stage 3 exposure 0 0 Stock of provisions for Stage 3	Stage 3 exposure	0 0 0	0 0 0	Stage 3 exposure 0 0 Morat	Stock of provisions for Stage 1 exposure 0 0 0 0 0 oria - Baseline Sc 31/12/2022 Stock of provisions for Stage 1	Stock of provisions for Stage 2 exposure 0 0 0 0 stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure	exposure 0 0 0 0 Stage 1	0 0	CONTRACTOR OF THE PROPERTY OF	Stock of provisions for Stage 1 exposure 0 0 0 31/12/2023 Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure
Row Num S5 Centra Institution S6 Corpor Corpor Corpor S6 Centra Institution S7 Centra Cent	cral banks tral governments itutions porates oroporates - Of Which: Specialised Lending ioroporates - Of Which: SME ait latail - Secured on real estate property Retail - Secured on real estate property - Of Which: non-SME letail - Other Retail - Of Which: son-SME letail - Secured on real estate property Retail - Secured on real estate property - Of Which: sme Retail - Secured on real estate property - Of Which: non-SME letail - Other Retail Retail - Other Retail - Of Which: SME	exposure 0 0 0 Stage 1 exposure	exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	exposure () () () () () () () () () () () () ()	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2	Stage 3 exposure 0 0 Stock of provisions for Stage 3	Stage 3 exposure	0 0 0	0 0 0	Stage 3 exposure O Morat Stage 3 exposure O O O	Stock of provisions for Stage 1 exposure 0 0 0 0 0 oria - Baseline Sc 31/12/2022 Stock of provisions for Stage 1	Stock of provisions for Stage 2 exposure O O O O O O O O O O O O O	Stock of provisions for Stage 3	Stage 3 exposure	exposure 0 0 0 0 Stage 1	0 0	CONTRACTOR OF THE PROPERTY OF	Stock of provisions for Stage 1 exposure 0 0 0 31/12/2023 Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure
Row Num S5 Centra Institution S6 Corpor Corpor Corpor S6 Centra Institution S7 Centra Cent	cral banks tral governments itutions porates oroporates - Of Which: Specialised Lending ioroporates - Of Which: SME ait latil - Secured on real estate property Retail - Secured on real estate property - Of Which: non-SME letail - Other Retail - Of Which: sME Retail - Other Retail - Of Which: non-SME letail - Other Retail - Of Which: sme letail - Secured on real estate property Retail - Secured on real estate property - Of Which: sme Retail - Secured on real estate property - Of Which: non-SME letail - Secured on real estate property - Of Which: non-SME letail - Other Retail Retail - Other Retail - Of Which: SME	exposure 0 0 0 0 Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0	exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure 31/12/2021 Stock of provisions for Stage 1 exposure 31/12/2021 Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure O O O O O O O O O O O O O O O O O O O	Stage 3 exposure 0 0 0 Stock of provisions for Stage 3 exposure 0 0 0 0	Stage 3 exposure	O Stage 1 exposure	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure O Morat Stage 3 exposure O Morat	Stock of provisions for Stage 1 exposure O O Oria - Baseline Sc 31/12/2022 Stock of provisions for Stage 1 exposure O O O O Stage 1 exposure	Stock of provisions for Stage 2 exposure O O O enario Stock of provisions for Stage 2 exposure O O O O O O O O O O O O O	Stock of provisions for Stage 3 exposure O Stock of provisions for Stage 3 exposure O O O O O O O O O O O O O	Stage 3 exposure	exposure O Stage 1 exposure O O	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure 0 0 0 31/12/2023 Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 3 exposure O O Stock of provisions for Stage 3 exposure O O O O O O O O O O O O O	Stage 3 exposure
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Row Num S5 Centra S6 Centra S6	er non-credit obligation assets TOTAL (min EUR, 9 tral banks tral governments itutions portates - Of Which: SME all letail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME tetail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME tetail - Other Retail - Of Which: non-SME tetail - Other Retail - Of Which: non-SME tral governments itutions or non-credit obligation assets TOTAL tral banks tral governments itutions portates - Of Which: SME Retail - Secured on real estate property Retail - Other Retail Retail - Other Retail - Of Which: SME	exposure 0 0 0 0 0 0 Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 2 exposure Stage 2 exposure O O O O O O O O O O O O O	Stage 3 exposure	Stock of provisions for Stage 1 exposure 31/12/2021 Stock of provisions for Stage 1 exposure 31/12/2021 Stock of provisions for Stage 1 exposure 31/12/2021	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure O O O O O O O O O O O O O O O O O O O	Stage 3 exposure 0 0 0 0 Stock of provisions for Stage 3 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure	0 Stage 1 exposure	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure O Morat Stage 3 exposure O Morat Stage 3 exposure	Stock of provisions for Stage 1 exposure O O Oria - Baseline Sc 31/12/2022 Stock of provisions for Stage 1 exposure O O O O O O O O O O O O O	Stock of provisions for Stage 2 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure O Stock of provisions for Stage 3 exposure	Stage 3 exposure	exposure O Stage 1 exposure O O O O O O O O O O O O O	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure O O O 31/12/2023 Stock of provisions for Stage 1 exposure O O O O O Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure O Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure O O O Stock of provisions for Stage 3 exposure	Stage 3 exposure
Row Num S55 Centra Centra Instituto Corpor	er non-credit obligation assets TOTAL tral banks tral governments itutions porates orporates - of Which: Specialised Lending orporates - of Which: SME sil tectail - Secured on real estate property Retail - Secured on real estate property - Of Which: non-SME tetail - Secured on real estate property - Of Which: non-SME tetail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: smE Retail - Other Retail - Of Which: non-SME tity unitisation er non-credit obligation assets TOTAL tral banks tral governments itutions porates orporates - Of Which: Specialised Lending orporates - Of Which: SmE tetail - Secured on real estate property - Of Which: smSE tetail - Secured on real estate property - Of Which: non-SME tetail - Secured on real estate property - Of Which: non-SME tetail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: smSE tetail - Other Retail - Of Which: smSE tral governments itutions porates orporates - Of Which: Specialised Lending orporates - Of Which: Specialised L	exposure 0 0 0 0 0 0 Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 2 exposure Stage 2 exposure O O O O O O O O O O O O O	Stage 3 exposure	Stock of provisions for Stage 1 exposure 31/12/2021 Stock of provisions for Stage 1 exposure 31/12/2021 Stock of provisions for Stage 1 exposure 31/12/2021	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure O O O O O O O O O O O O O O O O O O O	Stage 3 exposure 0 0 0 0 Stock of provisions for Stage 3 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure	0 Stage 1 exposure	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure O Morat Stage 3 exposure O Morat Stage 3 exposure	Stock of provisions for Stage 1 exposure O O Oria - Baseline Sc 31/12/2022 Stock of provisions for Stage 1 exposure O O O O O O O O O O O O O	Stock of provisions for Stage 2 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure O Stock of provisions for Stage 3 exposure	Stage 3 exposure	exposure O Stage 1 exposure O O O O O O O O O O O O O	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure O O O 31/12/2023 Stock of provisions for Stage 1 exposure O O O O O Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure O Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure O O O Stock of provisions for Stage 3 exposure	Stage 3 exposure
Row Num Centra S	er non-credit obligation assets TOTAL (min EUR, 9 tral banks tral governments itutions porates of Which: Specialised Lending orporates of Of Which: SME all Secured on real estate property - Of Which: SME Retial - Secured on real estate property - Of Which: non-SME tetail - Qualifying Revolving tetail - Other Retail - Of Which: sME Retail - Other Retail - Of Which: non-SME tral banks tral governments itutions porates orporates - Of Which: SME itutions porates orporates - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME tetail - Qualifying Revolving tetail - Other Retail - Of Which: non-SME tral banks tral governments itutions porates orporates - Of Which: SME all - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME tetail - Qualifying Revolving tetail - Other Retail - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME tetail - Qualifying Revolving tetail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Total banks tral governments itutions porates or non-credit obligation assets TOTAL (min EUR, 9 tral banks tral governments itutions porates or non-credit obligation assets TOTAL (min EUR, 9 tral banks tral governments itutions porates or non-credit obligation assets TOTAL (min EUR, 9 tral banks tral governments itutions porates or or Which: Specialised Lending orporates of Which: Specialised Lending orporates of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Secured on real estate property - Of Which: non-SME Retail - Secured on real estate property - Of Which: non-SME Retail - Other Retail - Of Which: SME	exposure 0 0 0 0 0 0 Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 2 exposure Stage 2 exposure O O O O O O O O O O O O O	Stage 3 exposure	Stock of provisions for Stage 1 exposure 31/12/2021 Stock of provisions for Stage 1 exposure 31/12/2021 Stock of provisions for Stage 1 exposure 31/12/2021	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure O O O O O O O O O O O O O O O O O O O	Stage 3 exposure 0 0 0 0 Stock of provisions for Stage 3 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure	0 Stage 1 exposure	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure O Morat Stage 3 exposure O Morat Stage 3 exposure	Stock of provisions for Stage 1 exposure O O Oria - Baseline Sc 31/12/2022 Stock of provisions for Stage 1 exposure O O O O O O O O O O O O O	Stock of provisions for Stage 2 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure O Stock of provisions for Stage 3 exposure	Stage 3 exposure	exposure O Stage 1 exposure O O O O O O O O O O O O O	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure O O O 31/12/2023 Stock of provisions for Stage 1 exposure O O O O O Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure O Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure O O O Stock of provisions for Stage 3 exposure	Stage 3 exposure
Row Num S5 Centra Ce	er non-credit obligation assets TOTAL (min EUR, 9 tral banks tral governments itutions portates orporates - Of Which: Specialised Lending opporates - Of Which: Specialised Lending etail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME etail - Other Retail - Of Which: non-SME try unitisation er non-credit obligation assets TOTAL tral banks tral governments itutions portates opporates - Of Which: Specialised Lending opporates - Of Which: Specialised Lending opporates - Of Which: SME attail - Other Retail - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME tetail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME stal governments itutions porates opporates - Of Which: SME itutions opporates - Of Whic	exposure 0 0 0 0 0 0 Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 2 exposure Stage 2 exposure O O O O O O O O O O O O O	Stage 3 exposure	Stock of provisions for Stage 1 exposure 31/12/2021 Stock of provisions for Stage 1 exposure 31/12/2021 Stock of provisions for Stage 1 exposure 31/12/2021	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure O O O O O O O O O O O O O O O O O O O	Stage 3 exposure 0 0 0 0 Stock of provisions for Stage 3 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure	0 Stage 1 exposure	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure O Morat Stage 3 exposure O Morat Stage 3 exposure	Stock of provisions for Stage 1 exposure O O Oria - Baseline Sc 31/12/2022 Stock of provisions for Stage 1 exposure O O O O O O O O O O O O O	Stock of provisions for Stage 2 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure O Stock of provisions for Stage 3 exposure	Stage 3 exposure	exposure O Stage 1 exposure O O O O O O O O O O O O O	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure O O O 31/12/2023 Stock of provisions for Stage 1 exposure O O O O O Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure O Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure O O O Stock of provisions for Stage 3 exposure	Stage 3 exposure

EBA EUROPEAN BANKING AUTHORIT

2021 EU-wide Stress Test: Credit risk COVID-19 IRB Deutsche Bank AG

AUTHORITY												utsche Bank										
		29	30	31	32	33	34	35	36	37	38 Mora	39 toria - Baseline Sce	40 enario	41	42	43	44	45	46	47	48	49
					31/12/2021 Stock of	Stock of	Stock of					31/12/2022 Stock of	Stock of	Stock of					31/12/2023 Stock of	Stock of	Stock of	
Row		Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
Num 109	Central banks Central governments (mln EUR, %)				exposure	exposure	exposure					exposure	exposure	exposure	0				exposure	exposure	exposure	
110 111 112	Institutions Corporates		0 0	0 0	0 0) (0 0	-	(0		0	0	0	-	C				C	0	-
113 114	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail		0 0	0 0	0 0		0 0	_					0	0	_							
115 116 117 118 SWITZERLAND	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME				U U			-		J O			U	0	-)		C	J U	
118 119	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving		0 0	0 0	0 0) (0 0	-	(0	(0	0	0	-	0	()) (C	0	-
120 121 122	Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME																					
123 124	Equity Securitisation																					
125 126	Other non-credit obligation assets IRB TOTAL		0 0	0	0		0	-	C	0		0	0	0	-	0	C		0	0	0	-
											Mora	toria - Baseline Sce	enario									
					31/12/2021 Stock of	Stock of	Stock of					31/12/2022 Stock of	Stock of	Stock of					31/12/2023 Stock of	Stock of	Stock of	
Row		Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1	provisions for Stage 2	Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Coverage Ratio - Stage 3 exposure
Num 127 120	Central banks				exposure	exposure	exposure					exposure	exposure	exposure	0				exposure	exposure	exposure	
128 129 130	Central governments Institutions Corporates		0 0	0 0	0 0		0 0	-	(0 0		0	0	0	-	0				0	0	-
131 132	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME												0	0								
133 134 135 NETHERI ANDC	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME		U C	U C	U U	J (0 0	-		0		0	0	0)	J (C	J U	-
NETHERLANDS	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving		0 0	0 0	0 0		0 0	-	(0	(0	0	0	-	0	() (C	0	-
138 139 140	Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME																					
141 142	Equity Securitisation																					
143 144	Other non-credit obligation assets IRB TOTAL		0 0	0	0		0	-	(0	O	0	0	0	-	0	(0	O	0	-
											Mora	toria - Baseline Sce	enario									
					31/12/2021		Stock of					31/12/2022	Stock of	Stock of					31/12/2023	Stock of	Stock of	
Row		Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3
Num 145	Central banks (mln EUR, %)					exposure		exposure				exposure	exposure	exposure	exposure				exposure	exposure	exposure	exposure
146 147 148	Central governments Institutions Corporates		0 0	0 0	0 0		0 0	-	(0			0	0	-	0	()		0	0	-
149 150	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME																					
151 152 153	Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME		0 0	0 0	0 0		0 0	-		0		0	0	0	-	0				C	0	-
LUXEMBOURG	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving		0 0	0 0	0 0) (0 0	-	(0	(0	0	0	-	0	()) (C	0	-
156 157 158	Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME																					
159 160	Equity Securitisation																					
161 162	Other non-credit obligation assets IRB TOTAL		0 0	0 0	0 0		0	-	(0	0	0	0	0	-	0	(0	0	0	-
											Mora	toria - Baseline Sce	enario									
					31/12/2021 Stock of	Stock of	Stock of					31/12/2022 Stock of	Stock of	Stock of					31/12/2023 Stock of	Stock of	Stock of	
Row		Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1	provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
Num 163	Central banks Central governments (mln EUR, %)				exposure	exposure	exposure					exposure	exposure	exposure					exposure	exposure	exposure	
165 166	Institutions Corporates		0 0	0 0	0 0) (0 0	-	(0 0		0	0	0	-	0	() (C	0	-
167 168	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail		0	0									0	0								
170 171 172 JAPAN	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME				0		0) 0			0	0)				
172 JAPAN 173	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving		0 0	0 0	0 0) (0 0	-	(0	(0	0	0	-	0	()) (C	0	-
174 175 176	Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME																					
177 178	Equity Securitisation																					
180	Other non-credit obligation assets IRB TOTAL		0 0	0	0		0	-	(0		0	0	0	-	0			0	0	0	-
											Mora	toria - Baseline Sce	enario									
					31/12/2021 Stock of	Stock of	Stock of					31/12/2022 Stock of	Stock of	Stock of					31/12/2023 Stock of	Stock of	Stock of	
Row		Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
Num 181	Central banks Central governments (mln EUR, %)				exposure	exposure	exposure					exposure	exposure	exposure					exposure	exposure	exposure	
- 187	Central governments Institutions		0 0	0 0	0 0		0 0	-		0 0		0	0	0	_	0					0	-
182 183 184	Corporates		<u>U</u>	<u> </u>	<u> </u>				·	<u> </u>							<u>1</u>	1			<u> </u>	
182 183 184 185 186	Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME		0										· ·	0		C						
182 183 184 185 186 187 188 189	Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property		0 0	0 0	0 0		0 0	-	(0		0	0	0	-	0				C	0	-
182 183 184 185 186 187 188 189 190 191	Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving		0 0	0 0	0 0		0 0	-		0 0		0 0	0	0	-	0				0	0 0	-
182 183 184 185 186 187 188 189 190 191 192 193 194	Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME		0 0	0 0	0 0		0 0	-		0 0		0 0	0	0	-	0				0		-
182 183 184 185 186 187 188 189 190 191 192 193 194 195 196	Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME		0 0	0 0	0 0		0 0	-		0 0		0 0	0	0		0						-

Other non-credit obligation assets

2021 EU-wide Stress Test: Credit risk COVID-19 IRB

Deutsche Bank AG 31/12/2021 31/12/2023 (mln EUR, % Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Deutsche Bank AG Other non-credit obligation assets Public guarantees - Baseline Scenario 31/12/2021 31/12/2022 31/12/2023 (mln EUR, %) Corporates - Of Which: Specialised Lending Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME GERMANY Retail - Secured on real estate property - Of Which: non-SME Retail - Other Retail - Of Which: SME IRB TOTAL Public guarantees - Baseline Scenario 31/12/2021 31/12/2022 31/12/2023 exposure exposure exposure exposure exposure exposure (mln EUR, %) Corporates - Of Which: Specialised Lending Retail - Secured on real estate property UNITED STATES Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Other non-credit obligation assets Public guarantees - Baseline Scenario 31/12/2021 31/12/2023 Stock of provisions for Stage 1 Stage 2 Stage 3 exposure, of which guaranteed amount exposure, of which guaranteed provisions for provisions for Stage 1 Stage 2 Stage 3 exposure exposure exposure exposure exposure exposure exposure exposure (mln EUR, %) Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME ITALY Retail - Other Retail Retail - Other Retail - Of Which: SME Other non-credit obligation assets Public guarantees - Baseline Scenario 31/12/2021 31/12/2023 31/12/2022 Stock of Stock of Stock of Stock of Stock of Stock of Coverage Ratio
Stage 3 exposure, of which guaranteed provisions for provisions for Stage 2 Stage 3 Stage 1 Stage 2 Stage 3 Stage 1 Stage 2 Stage 3 Stage 1 Stage 2 Stage 3 exposure exposure exposure exposure exposure exposure exposure exposure exposure (mln EUR, %) Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME SPAIN Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Other non-credit obligation assets Public guarantees - Baseline Scenario 31/12/2021 31/12/2023 Stock of Stock of Stock of Stock of Coverage Ratio -Stage 3 exposure, of which guaranteed exposure, of which Stage 2 exposure Stage 1 Stage 2 Stage 3 exposure exposure exposure exposure exposure exposure exposure exposure exposure (mln EUR, %) Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME UNITED KINGDOM Retail - Other Retail - Of Which: SME

2021 EU-wide Stress Test: Credit risk COVID-19 IRB Deutsche Bank AG

		50	51	52	53	54 55	56	57 58	59 60	61	62		64 65 uarantees - Baseline Scen	66 6	7 68	69	70	71	72	73	74	75	76	77	78	79
						31/12/2021						Public gu	31/12/2022	ario							31/12/	/2023				
		Stage 1	Stage 1 exposure, of	Stage 2	Stage 2 exposure, of	Stage 3 exposure, of	Stock of provisions for	Stock of Stock of provisions for provisions for	Coverage Ratio - Stage 1	Stage 1 exposure, of	Stage 2	Stage 2 exposure, of Sta	Stage 3 exposure, of	Stock of Stoc	k of Stock of ons for provisions for	Coverage Ratio -	Stage 1	Stage 1 exposure, of	Stage 2	Stage 2 exposure, of	Stage 3	Stage 3 exposure, of	Stock of provisions for	Stock of Sto	ock of sions for	verage Ratio -
Row Num	(mln EUR, %	exposure %)	which guaranteed amount	exposure	which guaranteed amount	exposure which guaranteed	Stage 1 exposure	Stage 2 Stage 3 exposure	exposure exposure	which guaranteed amount	exposure	which exp guaranteed	which guaranteed	Stage 1 Stage exposure expo	sure exposure	Stage 3 exposure	exposure	which guaranteed amount	exposure	which guaranteed amount	exposure	which guaranteed amount	Stage 1 exposure		age 3 oosure	verage Ratio - Stage 3 exposure
109 110	Central banks Central governments																									
111	Institutions Corporates		0 0	0 0	0	0	0 0	0	0 -	0 0	0	0	0	0 0	0 0	-	0	0	0	0	0	0	0	0	0 -	
113 114	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME		0 0		0	0	0 0	0	0	0 0		0	0		0		0	0	0	0	0	0	0	0	0	
115 116 117 CNATE TO LAND	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME			J U	O	0	0		0 -	0 0		0	0	0	0 0	-	O O	U	U	0	0	0	0	0	0 -	
SWITZERLAND	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving		0 0	0 0	0	0	0 0	0	0 -	0 0	0	0	0	0 0	0 0	-	0	0	0	0	0	0	0	0	0 -	
120 121	Retail - Other Retail Retail - Other Retail - Of Which: SME																									
122 123	Retail - Other Retail - Of Which: non-SME Equity																									
124 125	Securitisation Other non-credit obligation assets																									
126	IRB TOTAL	•	0 0	<u> </u>	<u> </u>	<u> </u>	<u>oj </u>	<u> </u>	<u> </u>	0 0	<u>, </u>	<u> </u>	<u> </u>	<u>0 </u>	<u> </u>	- 1	U	<u> </u>	U	U	<u> </u>	U _I	<u> </u>	<u> </u>	U -	
						24/42/2224						Public gu	uarantees - Baseline Scen	ario							24/42/	/2022				
			Stage 1		Stage 2	31/12/2021 Stage 3	Stock of	Stock of Stock of	Coverage Patio	Stage 1		Stage 2	31/12/2022 Stage 3		k of Stock of	Coverage Patio		Stage 1		Stage 2	31/12/	Stage 3	Stock of	Stock of Sto	ock of Cov	verage Ratio -
Row		Stage 1 exposure	which guaranteed	Stage 2 exposure	which guaranteed	Stage 3 which guaranteed	provisions for Stage 1	provisions for provisions for Stage 2 Stage 3	or Stage 3 Stage 1 exposure	exposure, of which quaranteed	Stage 2 exposure	which exp	age 3 exposure, or which guaranteed		ons for provisions for le 2 Stage 3	Stage 3 exposure	Stage 1 exposure	exposure, of which quaranteed	Stage 2 exposure	which guaranteed	Stage 3 exposure	exposure, of which guaranteed	provisions for Stage 1		age 3	Stage 3 exposure
Num 127	Central banks	6)	amount		amount	amount	exposure	exposure exposure		amount		amount	amount	exposure expo	sure exposure	•		amount		amount		amount	exposure	exposure expo	oosure	•
128 129	Central governments Institutions Corporates		0 0		0		0 0			0 0		0	0		0		0	0	0	0	0	0	0	0	0	
131 132	Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME			0	0	0	0		0 -	0 0		0	0	0	0 0		0	U	U U	0	O O	O .	0	0	0 -	
133 134	Retail - Secured on real estate property		0 0	0 0	0	0	0 0	0	0 -	0 0	0	0	0	0 0	0 0	-	0	0	0	0	0	0	0	0	0 -	
NETHERLANDS	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME		0 0	0 0	0	0	0 0	0	0 -	0 0	0	0	0	0 0	0 0	-	0	0	0	0	0	0	0	0	0 -	
137 138	Retail - Qualifying Revolving Retail - Other Retail																									
139 140	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME																									
141 142 143	Securitisation Other non-credit obligation assets																									
144	IRB TOTAL		0 0	0	0	0	0 0	0	0 -	0 0	0	0	0	0 0	0 0	-	0	0	0	0	0	0	0	0	0 -	
												Public gu	ıarantees - Baseline Scen	ario												
			Stage 1		Stage 2	31/12/2021 Stage 3				Stage 1		Stage 2	31/12/2022 Stage 3					Stage 1		Stage 2	31/12/	/2023 Stage 3				
Pow		Stage 1	exposure, of which	Stage 2	exposure, of which	Stage 3 exposure, of which	Stock of provisions for Stage 1	Stock of Stock of provisions for Stage 2 Stage 3	Coverage Ratio - Stage 3 Stage 1 exposure	exposure, of	Stage 2 exposure	exposure, of Sta	exposure, of which	Stock of Stock of provisions for provisions for Stage 1 Stage	ons for provisions for	Coverage Ratio - Stage 3	Stage 1 exposure	exposure, of which	Stage 2 exposure	exposure, of which	Stage 3 exposure	exposure, of which	Stock of provisions for Stage 1	provisions for provisi	ock of sions for age 3	verage Ratio - Stage 3 exposure
Num	(mln EUR, %	6)	guaranteed amount	ехрозите	guaranteed amount	guaranteed amount	exposure	exposure exposure	AVNOSIIFA	guaranteed amount	ехрозите	guaranteed amount	guaranteed amount	Stage 1 Stage exposure expo	sure exposure	exposure	exposure	guaranteed amount	ехрозите	guaranteed amount	exposure	guaranteed amount	Stage 1 exposure		oosure	exposure
145 146 147	Central banks Central governments Institutions																									
148 149	Corporates Corporates - Of Which: Specialised Lending		0 0	0 0	0	0	0 0	0	0 -	0 0	0	0	0	0 0	0 0	-	0	0	0	0	0	0	0	0	0 -	
150 151	Corporates - Of Which: SME Retail		0 0	0	0	0	0 0	0	0 -	0 0	0	0	0	0 0	0 0	-	0	0	0	0	0	0	0	0	0 -	
152 153 154 LUXEMBOURG	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME																									
154	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail		0 0	0	0	0	0 0	0	0 -	0 0	0	0	0	0 0	0 0	-	0	0	0	0	0	0	0	0	0 -	
157 158	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME																									
159 160	Equity Securitisation																									
161 162	Other non-credit obligation assets IRB TOTAL		0 0	0	0	0	0 0	0	0 -	0 0	0	0	0	0 0	0 0	-	0	0	0	0	0	0	0	0	0 -	
												Public qu	ıarantees - Baseline Scen	ario												
						31/12/2021	_						31/12/2022								31/12/					
		Stage 1	Stage 1 exposure, of which	Stage 2	Stage 2 exposure, of which	Stage 3 exposure, of which	Stock of provisions for	Stock of Stock of provisions for provisions for	Coverage Ratio - Stage 3 Stage 3	Stage 1 exposure, of which	Stage 2		Stage 3 exposure, of which	Stock of Stock provisions for provisions	ons for provisions for	Coverage Ratio - Stage 3	Stage 1 exposure	Stage 1 exposure, of which	Stage 2	Stage 2 exposure, of which	Stage 3	Stage 3 exposure, of which	Stock of provisions for	provisions for provis	ock of Sions for	verage Ratio - Stage 3
Row Num	(mln EUR, %	exposure 6)	guaranteed amount	exposure	guaranteed amount	exposure guaranteed amount	Stage 1 exposure	Stage 2 Stage 3 exposure	Avnocura	guaranteed amount	exposure	guaranteed exp amount	guaranteed amount	Stage 1 Stage exposure expo		exposure	exposure	guaranteed amount	exposure	guaranteed amount	exposure	guaranteed amount	Stage 1 exposure	Stage 2 Sta exposure expo	age 3 oosure	Stage 3 exposure
163 164	Central banks Central governments Institutions																									
165 166 167	Corporates Corporates - Of Which: Specialised Lending		0 0	0 0	0	0	0 0	0	0 -	0 0	0	0	0	0 0	0 0	-	0	0	0	0	0	0	0	0	0 -	
168 169	Corporates - Of Which: SME Retail		0 0	0 0	0	0	0 0	0	0 -	0 0	0	0	0	0 0	0 0	-	0	0	0	0	0	0	0	0	0 -	
170 171 172 JAPAN	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME																									
172 173	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving		0 0	0	0	0	0 0	0	0 -	0 0	0	0	0	0 0	0 0	-	0	0	0	0	0	0	0	0	0 -	
174 175	Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: per SME																									
176 177 178	Retail - Other Retail - Of Which: non-SME Equity Securitisation																									
179 180	Other non-credit obligation assets IRB TOTAL		0 0	0	0	0	0 0	0	0 -	0 0	0	0	0	0 0	0 0	-	0	0	0	0	0	0	0	0	0 -	
						31/12/2021						Public gu	uarantees - Baseline Scen 31/12/2022	ario							31/12/	/2023				
		Stage 1	Stage 1 exposure, of	Stage 2	Stage 2 exposure, of	Stage 3 exposure, of	Stock of provisions for	Stock of Stock of provisions for provisions for	Coverage Ratio - Stage 1	Stage 1 exposure, of	Stage 2	Stage 2 exposure, of	Stage 3 exposure, of	Stock of Stoc	k of Stock of provisions for	Coverage Ratio -	Stage 1	Stage 1 exposure, of	Stage 2	Stage 2 exposure, of	Stage 3	Stage 3 exposure, of	Stock of provisions for	Stock of Stock provisions for provisions	ock of sions for	verage Ratio -
Row Num	(mln EUR, %	exposure	which guaranteed amount	exposure	which guaranteed amount	exposure which guaranteed	Stage 1 exposure	Stage 2 Stage 3 exposure exposure	exposure	which guaranteed amount	exposure		which guaranteed	Stage 1 Stage exposure expo	sure exposure	Stage 3 exposure	exposure	which guaranteed amount	exposure	which guaranteed amount	exposure	which guaranteed amount	Stage 1 exposure	Stage 2 Sta exposure expo	age 3 oosure	verage Ratio - Stage 3 exposure
181 182	Central banks Central governments		amount		SIMOJUM:	amount				SIMOIUNT		amount	amount					amoun):		amount		amount				
183 184	Institutions Corporates		0 0	0 0	0	0	0 0	0	0 -	0 0	0	0	0	0 0	0 0	-	0	0	0	0	0	0	0	0	0 -	
185 186	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME																									
187 188	Retail Retail - Secured on real estate property Detail - Congred on real estate property - Of Which CME		0 0	0	0	0	0 0	0	0 -	0 0	0	0	0	0 0	0 0	-	0	0	0	0	0	0	0	0	0 -	
189 190 191	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving		0 0	0 0	0	0	0 0	0	0 -	0 0	0	0	0	0 0	0 0	-	0	0	0	0	0	0	0	0	0 -	
192 193	Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME																									
194 195	Retail - Other Retail - Of Which: non-SME Equity																									
196 197	Securitisation Other non-credit obligation assets																									
	IRB TOTAL				0	0	UI 0	0	U -	υ	0	0	0	U 0	0 0	-	0	0	0	0	0	0	0	0	0 -	

EBA EUROPEAN BANKING AUTHORITY

2021 EU-wide Stress Test: Credit risk COVID-19 IRB

BANKING AUTHORITY								•	.021	wide 5		est: Cre utsche Bank										
		80	81	82	83	84	85	86	87	88	89	90 toria - Adverse Sce	91	92	93	94	95	96	97	98	99	100
					31/12/2021	C	CL -				Moral	31/12/2022		C					31/12/2023	C.	CII	
Row		Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
Num 1	Central banks	%)			exposure	exposure	exposure	exposure				exposure	exposure	exposure	exposure				exposure	exposure	exposure	exposure
2 3 4	Central governments Institutions Corporates		0	0 0	0	(0 0	-	0	0	0	0	0	0	-	0	0			0	0 -	-
5 6 7	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail		0	0 0	0	(0 0	-	0	0	0	0	0	0	-	0	0	0 (0	0 -	-
89Deutsche Bank AG	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME		0	0 0	0	(0 0	-	0	0	0	0	0	0	-	0	0	0		0	01-	-
11 12	Retail - Qualifying Revolving Retail - Other Retail				0				0	0			O .	0						0		
13 14 15	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity																					
16 17 18	Securitisation Other non-credit obligation assets IRB TOTAL		0	0 0	0	C	0	-	0	0	0	0	0	0	-	0	0			0	0	-
											Morai	toria - Adverse Sce	enario									
					31/12/2021						Piorus	31/12/2022							31/12/2023			
Row		Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	Stock of provisions for Stage 2	provisions for	Coverage Ratio - Stage 3
Num 19	(mln EUR, %				exposure	exposure	Stage 3 exposure	exposure				exposure	exposure	exposure	exposure				exposure	exposure	Stage 3 exposure	exposure
20 21 22	Central governments Institutions Corporates		0	0 0	0		2	-	0	0	0	0	0	0	-		0				0	-
23 24	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME				0				0	3		J	J	0								
25 26 27 CEDA4ANN	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME		0	0 0	0	(0	-	0	0	0	0	0	0	-	0	0	0	(0	0 -	-
GERMANY 29 29	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving		0	0 0	0	(0 0	-	0	0	0	0	0	0	-	0	0	C	(0	0 -	-
31 32	Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME																					
33 34 35	Equity Securitisation Other non-credit obligation assets																					
36	IRB TOTAL		0	0 0	0	C	0	-	0	0	0	0	0	0	-	0	0	<u>,</u>		0	0 -	-
											Morat	toria - Adverse Sce	enario									
					31/12/2021 Stock of	Stock of provisions for	Stock of provisions for	Coverage Ratio -				31/12/2022 Stock of	Stock of	Stock of	Coverage Ratio -				31/12/2023 Stock of	Stock of provisions for	Stock of	Coverage Ratio -
Row Num	(mln EUR, %	Stage 1 exposure %)	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Stage 3 exposure
37 38	Central banks Central governments												•	·								
39 40 41	Institutions Corporates Corporates - Of Which: Specialised Lending		0	0 0	0	(0 0	-	0	0	0	0	0	0	-	0	0) (0	0 -	-
42 43	Corporates - Of Which: SME Retail		0	0 0	0	(0 0	-	0	0	0	0	0	0	-	O	0) () (0	0 -	-
44 45 46 UNITED STATES	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME		0	0 0	0	(0 0	-	0	0	0	0	0	0	-	0	0	0 (0	0 -	-
47 48	Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME																					
50 51	Retail - Other Retail - Of Which: non-SME Equity																					
52 53 54	Securitisation Other non-credit obligation assets IRB TOTAL		0	0 0	0	C	0 0	-	0	0	0	0	0	0	-	0	0			0	0 -	-
							•		<u>.</u>	<u>.</u>					_			•				
											Mayai	havin Advance Cod	navia									
					31/12/2021						Morat	toria - Adverse Sce 31/12/2022	enario						31/12/2023			
Pow		Stage 1	Stage 2	Stage 3	Stock of provisions for	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3	Stage 1	Stage 2	Stage 3	31/12/2022 Stock of provisions for	Stock of provisions for	Stock of provisions for Stage 3	Coverage Ratio - Stage 3	Stage 1	Stage 2	Stage 3	Stock of provisions for	Stock of provisions for Stage 2	provisions roi	Coverage Ratio - Stage 3
Row Num	(mln EUR, %	exposure	Stage 2 exposure	Stage 3 exposure	Stock of	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure		Stage 1 exposure	Stage 2 exposure		31/12/2022 Stock of	Stock of	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	
Row Num 55 56 57 58		exposure			Stock of provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3	Stage 1 exposure	Stage 2 exposure	Stage 3	31/12/2022 Stock of provisions for Stage 1	Stock of provisions for Stage 2	provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3
Row Num 55 56 57 58 59 60 61	Central banks Central governments Institutions	exposure			Stock of provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3	Stage 1 exposure	Stage 2 exposure	Stage 3	31/12/2022 Stock of provisions for Stage 1	Stock of provisions for Stage 2	provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3
Row Num 55 56 57 58 59 60 61 62 63 64 ITALY	Central banks Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	exposure			Stock of provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3	Stage 1 exposure 0 0	Stage 2 exposure 0	Stage 3	31/12/2022 Stock of provisions for Stage 1	Stock of provisions for Stage 2	provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3
Row Num 55 56 57 58 59 60 61 62 63 64 65 66	Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail	exposure			Stock of provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3	Stage 1 exposure 0 0 0	Stage 2 exposure 0 0 0	Stage 3	31/12/2022 Stock of provisions for Stage 1	Stock of provisions for Stage 2	provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3
Row Num 55 56 57 58 59 60 61 62 63 64 65 66 67 68	Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	exposure			Stock of provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3	Stage 1 exposure 0 0 0	Stage 2 exposure 0 0	Stage 3	31/12/2022 Stock of provisions for Stage 1	Stock of provisions for Stage 2	provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3
Row Num 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72	Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME	exposure			Stock of provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3	Stage 1 exposure 0 0 0	Stage 2 exposure 0 0 0	Stage 3	31/12/2022 Stock of provisions for Stage 1	Stock of provisions for Stage 2	provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3
Row Num 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72	Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Retail - Other Retail - Of Which: non-SME Retail - Other Retail - Of Which: non-SME Equity Securitisation Other non-credit obligation assets	exposure			Stock of provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3	Stage 1 exposure 0 0 0	Stage 2 exposure 0 0 0	Stage 3 exposure 0	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure 0 0 0	provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3
Row Num 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72	Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Retail - Other Retail - Of Which: non-SME Retail - Other Retail - Of Which: non-SME Equity Securitisation Other non-credit obligation assets	exposure			Stock of provisions for Stage 1 exposure 0 0 0 1 0 1 0 1 0 1 0 1 0 1 1 1 1 1 1	provisions for Stage 2 exposure	Stage 3 exposure	Stage 3	Stage 1 exposure 0 0 0 0	Stage 2 exposure 0 0 0 0	Stage 3 exposure 0	Stock of provisions for Stage 1 exposure 0 0 0 toria - Adverse Scenario 31/12/2022	Stock of provisions for Stage 2 exposure 0 0 0 0 enario	provisions for Stage 3 exposure 0 0 0	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	provisions for Stage 2 exposure	Stage 3 exposure 0 -	Stage 3
Row Num 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72	Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Retail - Other Retail - Of Which: non-SME Retail - Other Retail - Of Which: non-SME Equity Securitisation Other non-credit obligation assets	exposure			Stock of provisions for Stage 1 exposure 0 0 0 31/12/2021 Stock of provisions for	Stock of provisions for	Stage 3 exposure	Stage 3 exposure	Stage 1 exposure 0 0 0 0 Stage 1 exposure	Stage 2 exposure 0 0 0 Stage 2 exposure	Stage 3 exposure 0	Stock of provisions for Stage 1 exposure 0 0 0 0 toria - Adverse Scenario Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure 0 0 0 cenario Stock of provisions for	provisions for Stage 3 exposure 0 0 Stock of provisions for	Stage 3 exposure	Stage 1 exposure O O Stage 1 exposure	Stage 2 exposure	Stage 3 exposure O O O O O O O Stage 3 exposure	Stock of provisions for Stage 1 exposure	stock of provisions for Stage 2 exposure	Stage 3 exposure 0 - 0 - Stock of provisions for Stage 3	Stage 3 exposure
Row Num 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72	Central banks Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Securitisation Other non-credit obligation assets IRB TOTAL (mln EUR, %	Stage 1 exposure	exposure 0 0 0 0 Stage 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure 0 0 0 31/12/2021 Stock of	provisions for Stage 2 exposure	Stage 3 exposure	Stage 3 exposure	o o o o o o o o o o o o o o o o o o o	0 0 0	Stage 3 exposure 0 0 Morat	Stock of provisions for Stage 1 exposure 0 0 0 1 0 1 0 1 0 1 0 1 0 1 1 0 1	Stock of provisions for Stage 2 exposure 0 0 0 0 senario	provisions for Stage 3 exposure 0 0 Stock of	Stage 3 exposure	exposure 0 0 0 0 Stage 1	0 0 0 0 0 Stage 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure	provisions for Stage 2 exposure	Stage 3 exposure 0 -	Stage 3 exposure
Row Num 555 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 Row Num 73 74 75 76	Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Securitisation Other non-credit obligation assets IRB TOTAL Central banks Central governments Institutions Corporates	Stage 1 exposure	exposure 0 0 0 0 Stage 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2	Stage 3 exposure	Stage 3 exposure	o o o o o o o o o o o o o o o o o o o	0 0 0	Stage 3 exposure 0 0 Morat	Stock of provisions for Stage 1 exposure 0 0 0 1 0 1 0 1 0 1 1 0 1 1 1 1 1 1 1	Stock of provisions for Stage 2 exposure 0 0 0 stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure	exposure 0 0 0 0 Stage 1	0 0 0 0 0 Stage 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2	Stage 3 exposure 0 - 0 - Stock of provisions for Stage 3	Stage 3 exposure
Row Num 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 Row Num 73 74 75 76 77 78 79	Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Other Retail - Of which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Securitisation Other non-credit obligation assets IRB TOTAL Central banks Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail	Stage 1 exposure	exposure 0 0 0 0 Stage 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2	Stage 3 exposure	Stage 3 exposure	o o o o o o o o o o o o o o o o o o o	0 0 0	Stage 3 exposure 0 0 Morat	Stock of provisions for Stage 1 exposure 0 0 0 1 0 1 0 1 0 1 1 0 1 1 1 1 1 1 1	Stock of provisions for Stage 2 exposure 0 0 0 stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure	exposure 0 0 0 0 Stage 1	0 0 0 0 0 Stage 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2	Stage 3 exposure 0 - 0 - Stock of provisions for Stage 3	Stage 3 exposure
Row Num 55 56 57 58 59 60 61 62 63 64 64 65 66 67 68 69 70 71 72	Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Securitisation Other non-credit obligation assets IRB TOTAL Central banks Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail - Secured on real estate property - Of Which: SME	Stage 1 exposure	exposure 0 0 0 0 Stage 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2	Stage 3 exposure	Stage 3 exposure	o o o o o o o o o o o o o o o o o o o	0 0 0	Stage 3 exposure 0 0 Morat	Stock of provisions for Stage 1 exposure 0 0 0 1 0 1 0 1 0 1 1 0 1 1 1 1 1 1 1	Stock of provisions for Stage 2 exposure 0 0 0 stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure	exposure 0 0 0 0 Stage 1	0 0 0 0 0 Stage 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2	Stage 3 exposure 0 - 0 - Stock of provisions for Stage 3	Stage 3 exposure
Row Num 73 74 75 76 77 78 79 80	Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Retail - Secured on real estate property Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail	Stage 1 exposure	exposure 0 0 0 0 Stage 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2	Stage 3 exposure	Stage 3 exposure	o o o o o o o o o o o o o o o o o o o	0 0 0	Stage 3 exposure 0 0 Morat	Stock of provisions for Stage 1 exposure 0 0 0 1 0 1 0 1 0 1 1 0 1 1 1 1 1 1 1	Stock of provisions for Stage 2 exposure 0 0 0 stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure	exposure 0 0 0 0 Stage 1	0 0 0 0 0 Stage 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2	Stage 3 exposure 0 - 0 - Stock of provisions for Stage 3	Stage 3 exposure
Row Num 73 74 75 76 77 78 79 80	Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail - Of Which: non-SME Retail - Of Which: Specialised Lending Corporates - Of Which: SME Retail - Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Qualifying Revolving Retail - Other Retail - Of Which: SME	Stage 1 exposure	exposure 0 0 0 0 Stage 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2	Stage 3 exposure	Stage 3 exposure	o o o o o o o o o o o o o o o o o o o	0 0 0	Stage 3 exposure 0 0 Morat	Stock of provisions for Stage 1 exposure 0 0 0 1 0 1 0 1 0 1 1 0 1 1 1 1 1 1 1	Stock of provisions for Stage 2 exposure 0 0 0 stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure	exposure 0 0 0 0 Stage 1	0 0 0 0 0 Stage 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2	Stage 3 exposure 0 - 0 - Stock of provisions for Stage 3	Stage 3 exposure
Row Num 73 74 75 76 77 78 79 80	Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: SME Retail - Qualifying Revolving Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Securitisation Other non-credit obligation assets IRB TOTAL Central governments Institutions Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Secured on real estate property - Of Which: non-SME Retail - Other Retail - Of Which: SME	Stage 1 exposure	exposure 0 0 0 0 Stage 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2	Stage 3 exposure	Stage 3 exposure	o o o o o o o o o o o o o o o o o o o	0 0 0	Stage 3 exposure 0 0 Morat	Stock of provisions for Stage 1 exposure 0 0 0 1 0 1 0 1 0 1 1 0 1 1 1 1 1 1 1	Stock of provisions for Stage 2 exposure 0 0 0 stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure	exposure 0 0 0 0 Stage 1	0 0 0 0 0 Stage 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2	Stage 3 exposure 0 - 0 - Stock of provisions for Stage 3	Stage 3 exposure
Row Num 73 74 75 76 77 78 79 80	Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: sME Retail - Other Retail - Of Which: non-SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	Stage 1 exposure	exposure 0 0 0 0 Stage 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2	Stage 3 exposure	Stage 3 exposure	o o o o o o o o o o o o o o o o o o o	0 0 0	Stage 3 exposure O Morat Stage 3 exposure O O	Stock of provisions for Stage 1 exposure O toria - Adverse Sceta 31/12/2022 Stock of provisions for Stage 1 exposure O O O O O O O O O O O O O	Stock of provisions for Stage 2 exposure O O O Stock of provisions for Stage 2 exposure O O O O	Stock of provisions for Stage 3	Stage 3 exposure	exposure 0 0 0 0 Stage 1	0 0 0 0 0 Stage 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2	Stage 3 exposure 0 - 0 - Stock of provisions for Stage 3	Stage 3 exposure
Row Num 73 74 75 76 77 78 79 80	Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: sME Retail - Other Retail - Of Which: non-SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	Stage 1 exposure	exposure 0 0 0 0 Stage 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure 31/12/2021 Stock of provisions for Stage 1 exposure 0 0 31/12/2021	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure	Stage 3 exposure Stock of provisions for Stage 3 exposure O O O O O O O O O O O O O O O O O O	Stage 3 exposure	o o o o o o o o o o o o o o o o o o o	0 0 0	Stage 3 exposure O Morat Stage 3 exposure O O	Stock of provisions for Stage 1 exposure O toria - Adverse Scetal 1 exposure Stage 1 exposure O toria - Adverse Scetal 1 exposure O toria - Adverse Scetal 1 exposure O toria - Adverse Scetal 1 exposure	Stock of provisions for Stage 2 exposure O O chario Stock of provisions for Stage 2 exposure O O O O O O O O O O O O O	Stage 3 exposure 0 0 Stock of provisions for Stage 3 exposure 0 0	Stage 3 exposure	exposure 0 0 0 0 Stage 1	0 0 0 0 0 Stage 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure 31/12/2023 Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure O O O O O O O O O O O O O O O O O O O	Stage 3 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure
Row Num 73 74 75 76 77 78 79 80	Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: sME Retail - Other Retail - Of Which: non-SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	Stage 1 exposure	exposure 0 0 0 0 Stage 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure	Stage 3 exposure Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure	Stage 3 exposure	o o o o o o o o o o o o o o o o o o o	0 0 0 0 0 0 Stage 2 exposure	Stage 3 exposure O Morat Stage 3 exposure O O	Stock of provisions for Stage 1 exposure O toria - Adverse Scenario Stage 1 exposure Stock of provisions for Stage 1 exposure O toria - Adverse Scenario Stage 1 exposure Stock of provisions for Stage 1 exposure O toria - Adverse Scenario Stage 1 exposure	Stock of provisions for Stage 2 exposure O O O O Provisions for Stage 2 exposure O O O O O O O O O O O O O	Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure O O O O O O O O O O O O O	Stage 3 exposure	exposure 0 0 0 0 Stage 1	Stage 2 exposure	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure 31/12/2023 Stock of provisions for Stage 1 exposure 31/12/2023 Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure	Stage 3 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure Coverage Ratio - Stage 3 exposure Coverage Ratio - Stage 3 exposure
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Row Num 73 74 75 76 77 78 79 80	Central banks Central governments Institutions Corporates Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Retail - Secured on seasess IRB TOTAL Central governments Institutions Corporates - Of Which: SME Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Secured on real estate property - Of Which: non-SME Retail - Other Retail - Of Which: SME	Stage 1 exposure	exposure O Stage 2 exposure O Stage 2 exposure	exposure	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure	Stage 3 exposure Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure	Stage 3 exposure	exposure 0 0 0 0 0 Stage 1 exposure 0 0 0 0 0 0	0 0 0 0 0 0 Stage 2 exposure	Stage 3 exposure O Morat Stage 3 exposure O Morat Stage 3 exposure	Stock of provisions for Stage 1 exposure O O toria - Adverse Scetal 1 exposure Stock of provisions for Stage 1 exposure O O Storia - Adverse Scetal 1 exposure O Storia - Adverse Scetal 1 exposure	Stock of provisions for Stage 2 exposure O O O Enario Stock of provisions for Stage 2 exposure O O O O O O O O O O O O O	Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure O Stock of provisions for Stage 3 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure Stage 3 O O O O O O O O O O O O O O O	Stock of provisions for Stage 1 exposure 31/12/2023 Stock of provisions for Stage 1 exposure 31/12/2023 Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure	Stage 3 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure Coverage Ratio - Stage 3 exposure Coverage Ratio - Stage 3 exposure
Row Num 73 74 75 76 77 78 79 80	Central banks Central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: son-SME Retail - Other Retail - Of Which: non-SME Retail - Secured on Retail - Of Which: son-SME Retail - Secured on Retail - Of Which: son-SME Retail - Secured on Retail - Of Which: son-SME Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: non-SME Retail - Secured on real estate property - Of Which: non-SME Retail - Other Retail - Of Which: SME Retail - Secured on - Retail - Of Which: SME Retail - Secured on - Retail - Of Which: SME Retail - Secured on - Retail - Of Which: SME Retail - Other Retail - Of Which: SME	Stage 1 exposure	exposure O Stage 2 exposure O Stage 2 exposure	exposure	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure	Stage 3 exposure Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure	Stage 3 exposure	exposure 0 0 0 0 0 Stage 1 exposure 0 0 0 0 0 0	0 0 0 0 0 0 Stage 2 exposure	Stage 3 exposure O Morat Stage 3 exposure O Morat Stage 3 exposure	Stock of provisions for Stage 1 exposure O O toria - Adverse Scetal 1 exposure Stock of provisions for Stage 1 exposure O O Storia - Adverse Scetal 1 exposure O Storia - Adverse Scetal 1 exposure	Stock of provisions for Stage 2 exposure O O O Enario Stock of provisions for Stage 2 exposure O O O O O O O O O O O O O	Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure O Stock of provisions for Stage 3 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure Stage 3 O O O O O O O O O O O O O O O	Stock of provisions for Stage 1 exposure 31/12/2023 Stock of provisions for Stage 1 exposure 31/12/2023 Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure	Stage 3 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure Coverage Ratio - Stage 3 exposure Coverage Ratio - Stage 3 exposure
Row Num	Central Jovernments Institutions Corporates Corporates - of Which: Specialised Lending Corporates - of Which: SME Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Qualifying Revolving Retail - Other Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Other Retail - Of Which: SME	Stage 1 exposure	exposure O Stage 2 exposure O Stage 2 exposure	exposure	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure	Stage 3 exposure Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure	Stage 3 exposure	exposure 0 0 0 0 0 Stage 1 exposure 0 0 0 0 0 0	0 0 0 0 0 0 Stage 2 exposure	Stage 3 exposure O Morat Stage 3 exposure O Morat Stage 3 exposure	Stock of provisions for Stage 1 exposure O O toria - Adverse Scetal 1 exposure Stock of provisions for Stage 1 exposure O O Storia - Adverse Scetal 1 exposure O Storia - Adverse Scetal 1 exposure	Stock of provisions for Stage 2 exposure O O O Enario Stock of provisions for Stage 2 exposure O O O O O O O O O O O O O	Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure O Stock of provisions for Stage 3 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure Stage 3 O O O O O O O O O O O O O O O	Stock of provisions for Stage 1 exposure 31/12/2023 Stock of provisions for Stage 1 exposure 31/12/2023 Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure	Stage 3 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure Coverage Ratio - Stage 3 exposure Coverage Ratio - Stage 3 exposure
Row Num 73 74 75 76 77 78 79 80	Central Jovernments Institutions Corporates - Of Which: Specialised Lending Corporates - Of Which: SNE Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Securitisation Other non-credit obligation assets IRB TOTAL Central banks Central governments Institutions Corporates - Of Which: SME Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: non-SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Qualifying Revolving Retail - Other Retail - Of Which: sME Retail - Other Retail - Of Which: non-SME Retail - Other Retail - Of Which: non-SME Retail - Other Retail - Of Which: non-SME Retail - Secured on real estate property - Of Which: non-SME Retail - Other Retail - Of Which: smE Retail - Secured on real estate property - Of Which: smc Retail - Secured on real estate property - Of Which: smc Retail - Secured on real estate property - Of Which: smc Retail - Secured on real estate property - Of Which: smc Retail - Secured on real estate property - Of Which: smc Retail - Secured on real estate property - Of Which: smc. Retail - Secured on real estate property - Of Which: smc. Retail - Secured on real estate property - Of Which: smc.	Stage 1 exposure	exposure O Stage 2 exposure O Stage 2 exposure	exposure	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure	Stage 3 exposure Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure	Stage 3 exposure	exposure 0 0 0 0 0 Stage 1 exposure 0 0 0 0 0 0	0 0 0 0 0 0 Stage 2 exposure	Stage 3 exposure O Morat Stage 3 exposure O Morat Stage 3 exposure	Stock of provisions for Stage 1 exposure O O toria - Adverse Scetal 1 exposure Stock of provisions for Stage 1 exposure O O Storia - Adverse Scetal 1 exposure O Storia - Adverse Scetal 1 exposure	Stock of provisions for Stage 2 exposure O O O Enario Stock of provisions for Stage 2 exposure O O O O O O O O O O O O O	Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure O Stock of provisions for Stage 3 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure Stage 3 O O O O O O O O O O O O O O O	Stock of provisions for Stage 1 exposure 31/12/2023 Stock of provisions for Stage 1 exposure 31/12/2023 Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure	Stage 3 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure Coverage Ratio - Stage 3 exposure Coverage Ratio - Stage 3 exposure
Row Num	Central Janks Central governments Institutions Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Retail - Secured on real estate property Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property Retail - Secured on real estate property Retail - Secured on real estate property Retail - Other Retail - Of Which: SME Retail - Secured on real estate property Retail - Secured on real estate property Retail - Secured on real estate property Retail - Other Retail - Of Which: SME	Stage 1 exposure	exposure O Stage 2 exposure O Stage 2 exposure	exposure	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure	Stage 3 exposure Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure	Stage 3 exposure	exposure 0 0 0 0 0 Stage 1 exposure 0 0 0 0 0 0	0 0 0 0 0 0 Stage 2 exposure	Stage 3 exposure O Morat Stage 3 exposure O Morat Stage 3 exposure	Stock of provisions for Stage 1 exposure O O toria - Adverse Scetal 1 exposure Stock of provisions for Stage 1 exposure O O Storia - Adverse Scetal 1 exposure O Storia - Adverse Scetal 1 exposure	Stock of provisions for Stage 2 exposure O O O Enario Stock of provisions for Stage 2 exposure O O O O O O O O O O O O O	Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure O Stock of provisions for Stage 3 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure Stage 3 O O O O O O O O O O O O O O O	Stock of provisions for Stage 1 exposure 31/12/2023 Stock of provisions for Stage 1 exposure 31/12/2023 Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure	Stage 3 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure Coverage Ratio - Stage 3 exposure Coverage Ratio - Stage 3 exposure
Row Num	Central banks Corporates - Of Which: Specialised Lending Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Secured on real estate property - Of Which: non-SME Retail - Other Retail - Of Which: non-SME Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Other Retail - Of Which: non-SME Retail - Other Retail - Of Which: non-SME Retail - Secured on real estate property - Of Which: non-SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME	Stage 1 exposure	exposure O Stage 2 exposure O Stage 2 exposure	exposure	Stock of provisions for Stage 1 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure	Stage 3 exposure Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure	Stage 3 exposure	exposure 0 0 0 0 0 Stage 1 exposure 0 0 0 0 0 0	0 0 0 0 0 0 Stage 2 exposure	Stage 3 exposure O Morat Stage 3 exposure O Morat Stage 3 exposure	Stock of provisions for Stage 1 exposure O O toria - Adverse Scetal 1 exposure Stock of provisions for Stage 1 exposure O O Storia - Adverse Scetal 1 exposure O Storia - Adverse Scetal 1 exposure	Stock of provisions for Stage 2 exposure O O O Enario Stock of provisions for Stage 2 exposure O O O O O O O O O O O O O	Stock of provisions for Stage 3 exposure Stock of provisions for Stage 3 exposure O Stock of provisions for Stage 3 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure Stage 3 O O O O O O O O O O O O O O O	Stock of provisions for Stage 1 exposure 31/12/2023 Stock of provisions for Stage 1 exposure 31/12/2023 Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure Stock of provisions for Stage 2 exposure	Stage 3 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure Coverage Ratio - Stage 3 exposure Coverage Ratio - Stage 3 exposure

EBA EUROPEAN BANKING AUTHORITY

2021 EU-wide Stress Test: Credit risk COVID-19 IRB

BANKING								1	2021 E	J-wide S		utsche Bank		COAID)-19 IKD							
		80	81	82	83	84	85	86	87	88	89	90	91	92	93	94	95	96	97	98	99	100
					31/12/2021						Mora	atoria - Adverse Sc 31/12/2022	enario						31/12/2023			
		Stage 1	Stage 2	Stage 3	Stock of	Stock of provisions for	Stock of provisions for	Coverage Ratio -	Stage 1	Stage 2	Stage 3	Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Ratio -	Stage 1	Stage 2	Stage 3	Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Ratio -
Row Num	(mln F	exposure EUR, %)	exposure	exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stage 3 exposure
109 110	Central banks Central governments																					
111 112	Institutions Corporates		0 (0 0	0	(0	-	(0		0 0	0	() -	0	(0 () (0 0	0	-
113 114	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME																					
115 116	Retail - Secured on real estate property Detail - Secured on real estate property - Of Which SME			0 0	0	(0	-	(0		0 0	0	(-	0	(0 0	0	-
SWITZERLAND	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving		0 (0 0	0	(0	-	(0		0 0	0	() -	0	() () (0 0	0	-
120 121	Retail - Other Retail Retail - Other Retail - Of Which: SME																					
122 123	Retail - Other Retail - Of Which: non-SME Equity																					
124 125 126	Securitisation Other non-credit obligation assets IRB TOTAL			0 0	0	0	0	-		0		0 0	0	0	-	0				0 0	0	-
120	INDICIAL			<u> </u>	<u> </u>			l				<u> </u>										
					31/12/2021						Mora	atoria - Adverse Sc 31/12/2022	enario						31/12/2023			
					Stock of	Stock of	Stock of provisions for	Coverage Ratio -				Stock of	Stock of	Stock of	Coverage Ratio -				Stock of	Stock of	Stock of	Coverage Ratio -
Row	Cooler E	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Stage 3 exposure
127 128	Central banks Central governments	EUR, %)			эхрозиго	САРОЗИІС	САРОЗИІС					СхробитС	САРОЗИІС	САРОЗИІС					CXPOSUIC	Схробите	САРОЗИІС	
129 130	Institutions Corporates		0 (0 0	0	(0	-	(0 0		0 0	0	() -	0	(0 () (0 0	0	-
131 132	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME																					
133 134	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME			0 0	0	(0	-	(0		0 0	0	(-	0) (0 0	0	-
NETHERLANDS	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving		0 (0 0	0	(0	-	(0		0 0	0	() -	0	() () (0 0	0	-
138 139	Retail - Other Retail Retail - Other Retail - Of Which: SME																					
140 141	Retail - Other Retail - Of Which: non-SME Equity																					
142 143 144	Securitisation Other non-credit obligation assets IRB TOTAL			0 0	0	0	0	-		0 0		0 0	0	0	-	0				0 0	0	-
	INDIOINE				,		1			1	1		1				-		1	1		
					31/12/2021						Mora	atoria - Adverse So 31/12/2022	enario						31/12/2023			
					Stock of	Stock of	Stock of provisions for	Coverage Ratio -				Stock of	Stock of	Stock of	Coverage Ratio -	<u> </u>	a : a		Stock of	Stock of	Stock of	Coverage Ratio -
Row	(mln E	Stage 1 exposure EUR, %)	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Stage 3 exposure
145 146	Central banks Central governments	LUK, 90)				CAPCOUII C						омрови с	Олрови с								олрози: о	
147 148	Institutions Corporates		0 (0 0	0	(0	-	(0 0		0 0	0	C) -	0	(0 () (0 0	0	-
149 150	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME																					
151 152	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME			0 0	0	(0	-	(0		0 0	0	(-	0	(0 0	0	-
LUXEMBOURG	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving		0 (0 0	0	(0	-	(0		0 0	0	() -	0	(0 () (0 0	0	-
156 157	Retail - Other Retail Retail - Other Retail - Of Which: SME																					
158 159	Retail - Other Retail - Of Which: non-SME Equity																					
161 162	Securitisation Other non-credit obligation assets IRB TOTAL) (0 0	0	0	0	-		0 0		0 0	0	0	-	0) (0 0	0	-
					31/12/2021						Mora	atoria - Adverse Sc 31/12/2022	enario						31/12/2023			
		Stage 1	Stage 2	Stage 3	Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Ratio -	Stage 1	Stage 2	Stage 3	Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Ratio -	Stage 1	Stage 2	Stage 3	Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Ratio -
Row Num	(mln E	exposure EUR, %)	exposure	exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stage 3 exposure	exposure	exposure	exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stage 3 exposure	exposure	exposure	exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stage 3 exposure
163 164	Central banks Central governments	. ,																				
165 166	Institutions Corporates		0 (0 0	0	(0	-	(0		0 0	0	() -	0	(0 () (0 0	0	-
167 168 169	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail			0	0			_				0 0			_	0				0		_
170 171 3.00.0 N	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME			0	O O										, -	0					, 0	
JAPAN 172 173	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving		0 (0 0	0	(0	-	(0		0 0	0	(-	0	(0 () (0 0	0	-
174 175	Retail - Other Retail Retail - Other Retail - Of Which: SME																					
176 177 178	Retail - Other Retail - Of Which: non-SME Equity Securitisation																					
179 180	Other non-credit obligation assets IRB TOTAL			0 0	0	0	0	-	C	0		0 0	0	0	-	0				0	0	-
					31/12/2021						Mora	atoria - Adverse Sc 31/12/2022	enario						31/12/2023			
		Stage 1	Stage 2	Stage 3	Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Ratio	Stage 1	Stage 2	Stage 3	Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Ratio -	Stage 1	Stage 2	Stage 3	Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Ratio -
Row Num	(mln E	exposure EUR, %)	exposure	exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stage 3 exposure	exposure	exposure	exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Coverage Ratio - Stage 3 exposure	exposure	exposure	exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stage 3 exposure
181 182	Central banks Central governments																					
183 184	Institutions Corporates		0 (0 0	0	(0	-	(0 0		0 0	0	(-	0	(0 () (0 0	0	-
186 187	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail		1	0		,		_				0			-			1		0		_
188 189 TNDIA	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME			U U	U		0			0		0	0			U			(U	
189 190 191	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving) (0 0	0	(0	-	(0		0 0	0	(-	0	() () (0 0	0 0	-
192 193	Retail - Other Retail Retail - Other Retail - Of Which: SME																					
194 195	Retail - Other Retail - Of Which: non-SME Equity Securitisation																					
197 198	Securitisation Other non-credit obligation assets IRB TOTAL			0	0	n	0	-)		0 0	n		-	n				0 0	n	-
	n IV a Vallat		<u> </u>		<u> </u>						1		<u>, </u>					<u> </u>	-			

Equity
Securitisation
Other non-credit obligation assets
IRB TOTAL

EBA EUROPEAN BANKING AUTHORITY		2021 EU-wide Stress Test: Credit risk COVID-19 IRB Deutsche Bank AG	
	101 102 103 104 105 106 107 31/12/2021		21 122 123 124 125 126 127 128 129 130 31/12/2023
Row	Stage 1 exposure Stage 2 exposure, of which guaranteed Stage 3 exposure, of which guaranteed Stage 3 exposure Stage 3 exposure Stage 3 exposure Stage 3 exposure guaranteed Stage 3 exposure guaranteed Stage 3 exposure guaranteed Stage 3 exposure guaranteed Stage 3 exposure exposure guaranteed	Stock of provisions for Stage 2 Stage 3 exposure expos	Stage 1 ge 1 exposure, of which guaranteed Stage 2 exposure Stage 3 exposure, of which guaranteed Stage 3 exposure, of provisions for provisions for Stage 2 exposure Stage 3 exposure, of provisions for Stage 2 exposure Stage 3 exposure, of provisions for provisions for Stage 3 exposure Stage 3 exposure, of provisions for stage 2 exposure Stage 3 exposure, of provisions for stage 2 exposure Stage 3 ex
Central banks Central governments Institutions Corporates	(Hill EOR, 76) amount amount amount amount 3,646 0 269 0 51 0 0	CAPOSAIC AMOUNT AMOUNT AMOUNT AMOUNT CAPOSAIC CAPOSA	3,646 0 269 0 51 0 0 0 3 6.15%
Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	866 0 149 0 3 0 0	0 1 16.41% 866 0 149 0 3 0 0 0 1 16.41%	866 0 149 0 3 0 0 0 1 16.41%
Retail - Secured on real estate property - Of Which: non- Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME	SME		
Retail - Other Retail - Of Which: non-SME Equity Securitisation Other non-credit obligation assets IRB TOTAL			
IRB IUIAL		Public guarantees - Adverse Scenario	
Row	Stage 1 exposure Stage 2 exposure Stage 2 exposure Stage 2 exposure Stage 2 exposure Stage 3 exposure Stage 3 exposure Stage 3 exposure Stage 3 exposure guaranteed Stage 3 exposure guaranteed Stage 3 exposure guaranteed Stage 3 exposure guaranteed	Stock of provisions for Stage 2 Stage 3 exposure Stock of Stage 3 exposure Stock of provisions for Stage 3 exposure Stage 2 Stock of provisions for Stage 3 exposure Stage 3 exposure Stage 1 exposure Stage 2 exposure Stage 2 exposure Stage 2 exposure Stage 3 exposure	osure which exposure which exposure which Stage 1 Stage 2 Stage 3
Num 19 Central banks 20 Central governments Institutions	(min EUR, %) guaranteed amount guaranteed amount guaranteed amount exposure	exposure exp	guaranteed amount guaranteed amount exposure exposure exposure exposure exposure
Corporates Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail	2,513 0 151 0 30 0 0 20 0 0 0 0 0 218 0 15 0 0 0 0	0 1 4.00% 2,513 0 151 0 30 0 0 0 1 4.00% 0 <td>2,513 0 151 0 30 0 0 0 1 4.00% 2,513 0 0 0 0 0 0 1 4.00% 2,513 0 0 0 0 0 0 0 0 2.15%</td>	2,513 0 151 0 30 0 0 0 1 4.00% 2,513 0 0 0 0 0 0 1 4.00% 2,513 0 0 0 0 0 0 0 0 2.15%
27 28 29 Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non- Retail - Qualifying Revolving			
Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Retail - Other Retail - Of Which: non-SME Retail - Other Retail - Of Which: non-SME Securitisation			
35 Other non-credit obligation assets 36 IRB TOTAL	0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0
	31/12/2021 Stage 1 Stage 2 Stage 3 Stock of	Public guarantees - Adverse Scenario 31/12/2022 Stock of Stock of Stock of Coverage Patio - Coverage Patio	31/12/2023 Stage 1 Stage 2 Stage 3 Stock of Stock of exposure, or exposure, or exposure, or exposure, or exp
Row Num Central banks	Stage 1 exposure, of which guaranteed amount Stage 2 exposure of which guaranteed amount Stage 2 exposure of which guaranteed amount Stage 3 exposure of which guaranteed amount Stage 3 exposure of which guaranteed amount Stage 1 exposure of which guaranteed amount stage 3 exposure of w	Provisions for Stage 2 exposure exposure, of exposure, of which guaranteed amount exposure, of exposure, of which guaranteed amount exposure, of which guaranteed amount exposure, of exposure, of which guaranteed amount exposure, of which guaranteed amount exposure	which Stage 2 which Stage 3 which provisions for provisions for provisions for provisions for Stage 3
Central governments Central governments Institutions Corporates Corporates - Of Which: Specialised Lending			
Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: pop-			0 0
Retail - Secured on real estate property - Of Which: non- Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME			
Retail - Other Retail - Of Which: non-SME Equity Securitisation Other non-credit obligation assets IRB TOTAL			
IRD IOIAL		Public guarantees - Adverse Scenario	
Row	Stage 1 exposure Stage 2 exposure Stage 2 exposure Stage 2 exposure Stage 2 exposure Stage 3 exposure Stage 3 exposure Stage 3 exposure Stage 3 exposure guaranteed Stage 3 exposure guaranteed Stage 3 exposure guaranteed Stage 3 exposure guaranteed	Stock of provisions for Stage 2 Stage 3 exposure Stock of provisions for Stage 3 exposure Stage 2 Stock of provisions for Stage 3 exposure Stage 3 exposure Stage 1 exposure Stage 2 exposure Stage 2 exposure Stage 2 exposure Stage 3 exposu	osure William exposure William exposure William Stage 1 Stage 2 Stage 3
Num 55 Central banks 56 Central governments Institutions	(min EUR, %) guaranteed guaranteed amount amount exposure	exposure exp	guaranteed amount guaranteed amount exposure exposure exposure exposure exposure
Corporates Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property			
Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non- Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME			
Retail - Other Retail - Of Which: non-SME Equity Securitisation Other non-credit obligation assets			
TRB TOTAL		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
Pow	Stage 1 exposure, of which exposure Stage 2 exposure Stage 2 exposure, of which exposure Stage 3 exposure Stage 3 exposure, of which exposure Stage 3 exposure Stage 3 exposure, of which exposure Stage 3 exposure Stage 1	Stock of provisions for Stage 3 Stage 2 Stage 3 Stock of provisions for Stage 3 Stage 3 Stage 3 Stage 1 exposure Stage 2 exposure Stage 2 exposure Stage 2 exposure Stage 3 exposure Exposure Stage 3 exposure Exposure Exposure Stage 3 exposure Exposur	ocure William expective William Stage 3 Stage 3
Num 73 Central banks 74 Central governments The image of	(min EUR, %) guaranteed amount guaranteed amount guaranteed amount guaranteed amount guaranteed amount guaranteed amount exposure	exposure exp	guaranteed amount guaranteed amount guaranteed amount guaranteed exposure exposure exposure exposure exposure exposure
Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Corporates - Of Which: SME Retail Retail - Secured on real estate property	816 0 105 0 11 0 0 646 0 134 0 3 0 0	0 2 14.19% 816 0 105 0 11 0 0 0 2 14.19% 0 1 16.55% 646 0 134 0 3 0 0 0 1 16.55%	816 0 105 0 11 0 0 0 2 14.19% 646 0 134 0 3 0 0 0 1 16.55%
81 82 83 84 Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non- Retail - Qualifying Revolving Retail - Other Retail			
85 86 87 88 88 Securitisation 89 Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Retail - Other Retail - Of Which: non-SME Retail - Other Retail - Of Which: non-SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME			
90 IRB TOTAL		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Stage 1 exposure, of which exposure Stage 2 exposure Stage 2 exposure Stage 2 exposure Stage 3 exposure, of which exposure Stage 3 exposure Stage 3 exposure, of which exposure Stage 3 exposure Stage 1	Stock of provisions for Stage 3 Stage 1 Stage 1 Stage 2 Exposure, of provisions for Stage 3	Stage 1 ge 1 Stage 2 exposure, of which Stage 2 which Stage 3 Stage 3 Stock of Stock of provisions for provisions for provisions for Stage 3 Stage 3 Stage 3
Row Num 91 92 Central banks Central governments	(min EUR, %) exposure which guaranteed amount which guaranteed amount which guaranteed amount which guaranteed amount stage 1 exposure amount	Provisions for Stage 2 exposure Stage 2 exposure Stage 3 exposure Stage 3 exposure Stage 3 exposure Stage 1 exposure Stage 2 exposure Stage 2 exposure Stage 2 exposure Stage 2 exposure Stage 3 exposure Stage 4 exposure Stage 5 exposure Stage 6 exposur	
93 94 Corporates 95 Corporates - Of Which: Specialised Lending 96 Corporates - Of Which: SME 97 Retail			
98 99 100 101 UNITED KINGDOM Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non- Retail - Qualifying Revolving			
102 103 Retail - Other Retail 104 Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity			

Other non-credit obligation assets

IRB TOTAL

2021 EU-wide Stress Test: Credit risk COVID-19 IRB

Deutsche Bank AG Public guarantees - Adverse Scenario 31/12/2021 31/12/2023 (mln EUR, % Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME SWITZERLAND Retail - Secured on real estate property - Of Which: non-SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Other non-credit obligation assets Public guarantees - Adverse Scenario 31/12/2021 31/12/2022 31/12/2023 (mln EUR, % Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME NETHERLANDS Retail - Secured on real estate property - Of Which: non-SME Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Other non-credit obligation assets Public guarantees - Adverse Scenario 31/12/2021 31/12/2023 provisions for provisions for Stage 1 Stage 2 Stage 3 exposure exposure (mln EUR, %) Corporates - Of Which: Specialised Lending Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME LUXEMBOURG Retail - Secured on real estate property - Of Which: non-SME Retail - Other Retail - Of Which: SME Public guarantees - Adverse Scenario Stock of provisions for Stage 1 Stage 2 Stage 3 exposure exposure Stock of provisions for Stage 1 Stage 2 Stage 3 exposure exposure Stock of provisions for Stage 3 Stock of provisions for Stage 1 Stage 2 Stage 3 exposure exposure Stock of provisions for Stage 2 Stage 3 exposure, of which guaranteed amount (mln EUR, %) Central governments Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Public guarantees - Adverse Scenario 31/12/2021 31/12/2022 31/12/2023 Stock of provisions for Stage 1 Stage 2 Stage 3 exposure exposure Stock of provisions for provisions for Stage 3 Stock of Stock of Stock of Stock of Stock of Stock of exposure, of which guaranteed amount provisions for Stage 1 Stage 2 Stage 3 Exposure Exposure Stock of provisions for Stage 3 Exposure Exposure exposure, of which guaranteed exposure, of which guaranteed exposure, of which guaranteed Coverage Ratio -Stage 3 provisions for provisions for provisions for Stage 1 Stage 2 Stage 3 exposure exposure exposure Stage 1 Stage 2 Stage 3 exposure exposure exposure (mln EUR, % Corporates - Of Which: SME Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME INDIA Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME

EBA EUROPEAN BANKING AUTHORITY

2021 EU-wide Stress Test: Credit risk COVID-19 STA

		1	2	3	4	5	6 Moratoria		8	9	10	11	12
			Risk exposure	Stage 1	Stage 1	Stage 2	Stage 2	2/2020 Stage 3	Stage 3	Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Ratio -
	(mln EL	Exposure values JR, %)	Risk exposure amounts	Stage 1 exposure	exposure, of which expired moratoria	Stage 2 exposure	exposure, of which expired moratoria	Stage 3 exposure	exposure, of which expired moratoria	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Stage 3 exposure
	Central banks Central governments Regional governments or local authorities												
	Public sector entities Multilateral Development Banks												
	International Organisations Institutions		1 12	2	0 27		1		2 2			1	1 21 000/
	Corporates of which: SME Retail	145	13 104		29 27 54 154	7	7	2	0 20	(9	1 21.00% 9 46.71%
tsche Bank AG	of which: SME Secured by mortgages on immovable property	113	101			,	,						
	of which: non-SME Items associated with particularly high risk	1,091	529	262	52 262		4		7 7	2		3	3 51.02%
	Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)												
	Equity Securitisation												
	Other exposures Standardised Total	1,264	4 653	451	51 448	13	13	3	0 30	6		. 13	3 45.16%
								a - Actual 2/2020					
		Exposure values	Risk exposure amounts	Stage 1 exposure	Stage 1 exposure, of which expired	Stage 2 exposure	Stage 2 exposure, of which expired	Stage 3 exposure	Stage 3 exposure, of which expired	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3
	(mln EU	R, %)	amounts	exposure	moratoria	ехрозите	moratoria	exposure	moratoria	exposure	exposure	exposure	exposure
	Central governments Regional governments or local authorities Public sector entities												
	Multilateral Development Banks International Organisations Institutions												
	Corporates of which: SME	4	4	Ţ	5 5	1	1		1 1	((0	0 19.67%
GERMANY	Retail of which: SME	29	21	19	9 19	6	6		4 4	(1	. 1	1 28.20%
	Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk	1	. 1		0 0	(0		0 0	((0) -
	Covered bonds Claims on institutions and corporates with a ST credit assessment												
	Collective investments undertakings (CIU) Equity												
	Securitisation Other exposures												
	Standardised Total	35	26	24	24 24	7	7 Moratoria	a - Actual	ع ا	<u> </u>	1	1 1	1 26.77%
					Stage 1			/2020	Stage 3	Stock of	Stock of	Stock of	
	(min El	Exposure values	Risk exposure amounts	Stage 1 exposure	exposure, of which expired moratoria	Stage 2 exposure	exposure, of which expired moratoria	Stage 3 exposure	exposure, of which expired	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Coverage Ratio - Stage 3 exposure
	Central banks Central governments	14 10)			moratoria		moratoria		moratoria	exposure	exposure	exposure	
	Regional governments or local authorities Public sector entities Multilateral Development Banks												
	International Organisations Institutions												
	Corporates of which: SME	0	0	1	1 1	(0		0 0	(0) -
ITED STATES	Retail of which: SME Secured by mortgages on immovable property	0	0		0	(0		0	(0	
	of which: non-SME Items associated with particularly high risk	0	0	(0 0	(0		0 0	((0) -
	Covered bonds Claims on institutions and corporates with a ST credit assessment												
	Collective investments undertakings (CIU) Equity Securitisation												
	Other exposures Standardised Total) 0		1 1	(0		0 0	((0	D -
							Moratoria	Antoni					
			Dist.	S	Stage 1		31/12 Stage 2	/2020	Stage 3	Stock of	Stock of	Stock of	Coverage Ratio -
	(mln EL	Exposure values	Risk exposure amounts	Stage 1 exposure	Stage 1 exposure, of which expired moratoria	Stage 2 exposure	31/12		Stage 3 exposure, of which expired moratoria	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
	Central banks Central governments Regional governments or local authorities				exposure, of which expired		31/12 Stage 2 exposure, of which expired	/2020 Stage 3	exposure, of which expired	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Stage 3
	Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks				exposure, of which expired		31/12 Stage 2 exposure, of which expired	/2020 Stage 3	exposure, of which expired	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Stage 3
	Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions				exposure, of which expired		31/12 Stage 2 exposure, of which expired	/2020 Stage 3	exposure, of which expired	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Stage 3
	Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail				exposure, of which expired		31/12 Stage 2 exposure, of which expired	/2020 Stage 3	exposure, of which expired	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Stage 3
ITALY	Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property				exposure, of which expired		31/12 Stage 2 exposure, of which expired	/2020 Stage 3	exposure, of which expired	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Stage 3
	Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk				exposure, of which expired		31/12 Stage 2 exposure, of which expired	/2020 Stage 3	exposure, of which expired	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Stage 3
	Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)				exposure, of which expired		31/12 Stage 2 exposure, of which expired	/2020 Stage 3	exposure, of which expired	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Stage 3
	Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation				exposure, of which expired		31/12 Stage 2 exposure, of which expired	/2020 Stage 3	exposure, of which expired	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Stage 3
	Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity				exposure, of which expired		31/12 Stage 2 exposure, of which expired	/2020 Stage 3	exposure, of which expired	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Stage 3
	Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures				exposure, of which expired		Stage 2 exposure, of which expired moratoria 0 0 0 Moratoria	/2020 Stage 3	exposure, of which expired	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Stage 3
	Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures		amounts 0 0 0 1 1 1 0 0 1 1 1 1	exposure () () () () () () () () () () () () ()	exposure, of which expired moratoria 0 0 0 1 1 1 0 0 0 Stage 1 exposure, of	exposure () () () () () () () () () () () () ()	Stage 2 exposure, of which expired moratoria 0 Moratoria Stage 2 exposure, of which expired moratoria	Stage 3 exposure a - Actual 2/2020	exposure, of which expired moratoria 0 0 0 0 0 0 0 Stage 3 exposure, of	Stock of provisions for	Stock of provisions for	Stock of provisions for Stage 3 exposure	Stage 3 exposure 0 - 0 - 0 - Coverage Ratio -
	Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures Standardised Total (mln EL Central banks	Exposure values	amounts 0 0 0 1 1 1 0 0 1 1 1 1	exposure	exposure, of which expired moratoria 0 0 0 1 1 1 0 0 1 1 1 1 1 1 1	exposure	Stage 2 exposure, of which expired moratoria 0 Moratoria Stage 2 exposure, of which expired moratoria	Stage 3 exposure	exposure, of which expired moratoria 0 0 0 0 0 0 0 Stage 3	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Stage 3 exposure
	Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures Standardised Total (mln EU Central banks Central governments Regional governments or local authorities	Exposure values	amounts 0 0 0 1 1 1 0 0 1 Risk exposure	exposure () () () () () () () () () () () () ()	exposure, of which expired moratoria 0 0 0 1 1 1 0 0 0 1 1 1 Stage 1 exposure, of which expired	exposure () () () () () () () () () () () () ()	Stage 2 exposure, of which expired moratoria 0 Moratoria Stage 2 exposure, of which expired	Stage 3 exposure a - Actual 2/2020	exposure, of which expired moratoria 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure 0 - 0 - 0 - Coverage Ratio - Stage 3
	Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates	Exposure values	amounts 0 0 0 1 1 1 0 0 1 Risk exposure	exposure () () () () () () () () () () () () ()	exposure, of which expired moratoria 0 0 0 1 1 1 0 0 0 1 1 1 Stage 1 exposure, of which expired	exposure () () () () () () () () () () () () ()	Stage 2 exposure, of which expired moratoria 0 Moratoria Stage 2 exposure, of which expired	Stage 3 exposure a - Actual 2/2020	exposure, of which expired moratoria 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure 0 - 0 - 0 - Coverage Ratio - Stage 3
	Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures Standardised Total Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Corporates	Exposure values	amounts 0 0 0 1 1 1 0 0 1 Risk exposure	exposure () () () () () () () () () () () () ()	exposure, of which expired moratoria 0 0 0 1 1 1 0 0 0 1 1 1 Stage 1 exposure, of which expired	exposure () () () () () () () () () () () () ()	Stage 2 exposure, of which expired moratoria 0 Moratoria Stage 2 exposure, of which expired	Stage 3 exposure a - Actual 2/2020	exposure, of which expired moratoria 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure 0 - 0 - 0 - Coverage Ratio - Stage 3
ITALY	Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures Standardised Total (min EU Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail	Exposure values	amounts 0 0 0 1 1 1 0 0 1 Risk exposure	exposure () () () () () () () () () () () () ()	exposure, of which expired moratoria 0 0 0 1 1 1 0 0 0 1 1 1 Stage 1 exposure, of which expired	exposure () () () () () () () () () () () () ()	Stage 2 exposure, of which expired moratoria 0 Moratoria Stage 2 exposure, of which expired	Stage 3 exposure a - Actual 2/2020	exposure, of which expired moratoria 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure 0 - 0 - 0 - Coverage Ratio - Stage 3
	Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures Standardised Total Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property	Exposure values	amounts 0 0 0 1 1 1 0 0 1 Risk exposure	exposure () () () () () () () () () () () () ()	exposure, of which expired moratoria 0 0 0 1 1 1 0 0 0 1 1 1 Stage 1 exposure, of which expired	exposure () () () () () () () () () () () () ()	Stage 2 exposure, of which expired moratoria 0 Moratoria Stage 2 exposure, of which expired	Stage 3 exposure a - Actual 2/2020	exposure, of which expired moratoria 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure 0 - 0 - 0 - Coverage Ratio - Stage 3
ITALY	Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures Standardised Total Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Secured by mortgages on immovable property of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds	Exposure values	amounts 0 0 0 1 1 1 0 0 1 Risk exposure	exposure () () () () () () () () () () () () ()	exposure, of which expired moratoria 0 0 0 1 1 1 0 0 0 1 1 1 Stage 1 exposure, of which expired	exposure () () () () () () () () () () () () ()	Stage 2 exposure, of which expired moratoria 0 Moratoria Stage 2 exposure, of which expired	Stage 3 exposure a - Actual 2/2020	exposure, of which expired moratoria 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure 0 - 0 - 0 - Coverage Ratio - Stage 3
ITALY	Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures Standardised Total Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk	Exposure values	amounts 0 0 0 1 1 1 0 0 1 Risk exposure	exposure () () () () () () () () () () () () ()	exposure, of which expired moratoria 0 0 0 1 1 1 0 0 0 1 1 1 Stage 1 exposure, of which expired	exposure () () () () () () () () () () () () ()	Stage 2 exposure, of which expired moratoria 0 Moratoria Stage 2 exposure, of which expired	Stage 3 exposure a - Actual 2/2020	exposure, of which expired moratoria 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Stage 3 exposure 0 - 0 - 0 - Coverage Ratio - Stage 3

13	14	15	16	17		ntees - Actual	20	21	22	23	24
xposure values	Risk exposure amounts	Stage 1 exposure	Stage 1 exposure, of which guaranteed amount	Stage 2 exposure	Stage 2 exposure, of which guaranteed amount	Stage 3 exposure	Stage 3 exposure, of which guaranteed amount	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ration Stage 3 exposure
28 11 24 3 0	5 4 2 0 0	0 0 24 3 0	0 21 2 0	0 0 0 0 0	0 0		0 0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0) -) -) 5.5) -) -
0											
52	8	57	41	5	Public guara	ntees - Actual	0	(0 0	(5.5
xposure values	Risk exposure	Stage 1	Stage 1 exposure, of which	Stage 2		2/2020 Stage 3	Stage 3 exposure, of which	Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Rati Stage 3
	amounts	exposure	guaranteed amount	exposure	guaranteed amount	exposure	guaranteed amount	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	exposure
23 7 23 3	2 0 2 0	0 0 24 3	0 21 2	0 0 0 0	0	C C	0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0) -) -) 5.5) -
0	0	0		0	0						
47	4	46	40	0	0				0 0		5.5
77	'	10			Public guara	ntees - Actual 2/2020					, J.
xposure values	Risk exposure amounts	Stage 1 exposure	Stage 1 exposure, of which guaranteed amount	Stage 2 exposure	Stage 2 exposure, of which guaranteed amount	Stage 3 exposure	Stage 3 exposure, of which guaranteed amount	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Rati Stage 3 exposure
0 0	0 0	0 0	0	0 0	0 0) (0	(0 0 0) () -
0 0	0 0 0	0 0	0	0 0 0	0 0	0	0	(0 0 0) () -) -) -
0	0	0	0	0	Public guara	ntees - Actual	0	C	0	(-
xposure values	Risk exposure amounts	Stage 1 exposure	Stage 1 exposure, of which guaranteed	Stage 2 exposure	Stage 2 exposure, of which guaranteed	2/2020 Stage 3 exposure	Stage 3 exposure, of which guaranteed	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Rati Stage 3 exposure
			amount		amount		amount				
0	0	0		0	·				0 0) -
0 0 0	0 0 0	0 0 0 0	0	0 0 0	0		0 0	(0 0 0 0 0 0 0	() -) -) -
0	0	0	0	0		ntees - Actual	0	(0 0		-
xposure values	Risk exposure	Stage 1	Stage 1 exposure, of which	Stage 2		2/2020 Stage 3	Stage 3 exposure, of which	Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Rati
xposure values	amounts	exposure	guaranteed amount	exposure	guaranteed amount	exposure	guaranteed amount	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	exposure
0 0 1 0	0 0 0	0 0 1 0		0 0 0	0 0 0		0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	() -) -) -
1 0	0 0	0 0		0	0	0	0	() (

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2021 EU-wide Stress Test: Credit risk COVID-19 STA

		1	2	3	4	Deutsche E	6 Moratoria	7 a - Actual	8	9	10	11	12
			Risk exposure	Stage 1	Stage 1 exposure, of	Stage 2	31/12 Stage 2 exposure, of		Stage 3 exposure, of	Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Ratio -
	(min EUR, %	Exposure values	amounts	exposure	exposure, of which expired moratoria	exposure	exposure, of which expired moratoria	exposure	which expired moratoria	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stage 3 exposure
	Central banks Central governments Regional governments or local authorities Public sector entities												
	Multilateral Development Banks International Organisations Institutions												
	Corporates of which: SME Retail	0	0	2	2	C	0	0	0	0	0	0	-
ITED KINGDOM	of which: SME Secured by mortgages on immovable property of which: non-SME	0	0	0	0	0	0	0	0	0	0	0) -
	Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment												
	Collective investments undertakings (CIU) Equity Securitisation												
	Other exposures Standardised Total	0	0	2	2	C	0	0	0	0	0	0	1 -
								a - Actual 2/2020					
		Exposure values	Risk exposure amounts	Stage 1 exposure	Stage 1 exposure, of which expired	Stage 2 exposure	Stage 2 exposure, of which expired	Stage 3 exposure	Stage 3 exposure, of which expired	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3 exposure
	Central banks Central governments)			moratoria		moratoria		moratoria	exposure	exposure	exposure	exposure
	Regional governments or local authorities Public sector entities Multilateral Development Banks												
	International Organisations Institutions Corporates	0	0	0	0	C	0	0	0	0	0	0) -
WITZERLAND	of which: SME Retail of which: SME	0	0	0	0	C	0	0	0	0	0	0	1 -
VVI 12LI(L) ((1)	Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk	0	0	0	0	C	0	0	0	0	0	0) -
	Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)												
	Equity Securitisation Other exposures												
	Standardised Total	0	0	0	0	C	0 Movetovi	0	0	0	0	0	-
					Stage 1		Moratoria 31/12 Stage 2	a - Actual 2/2020	Stage 3	Stock of	Stock of	Stock of	
	(mln EUR, %	Exposure values	Risk exposure amounts	Stage 1 exposure	exposure, of which expired moratoria	Stage 2 exposure	exposure, of which expired moratoria	Stage 3 exposure	exposure, of which expired moratoria	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
	Central banks Central governments												
	Regional governments or local authorities Public sector entities Multilateral Development Banks												
	International Organisations Institutions Corporates	0	0	0	0	C	0	0	0	0	0	0) -
ETHERLANDS	of which: SME Retail of which: SME	3	2	1	1	C	0	1	1	0	0	1	55.26%
	Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk	2	1	1	1	C	0	0	0	0	0	0	
	Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)												
	Equity Securitisation Other exposures												
	Standardised Total	13	7	6	5	1	1 Moratoria	1 a - Actual	1	1	0	1	55.26%
					Stage 1			/2020	Stage 3	Stock of	Stock of	Stock of	S
	(mln EUR, %	Exposure values	Risk exposure amounts	Stage 1 exposure	exposure, of which expired moratoria	Stage 2 exposure	exposure, of which expired moratoria	Stage 3 exposure	exposure, of which expired moratoria	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
	Central banks Central governments Regional governments or local authorities												
	Public sector entities Multilateral Development Banks International Organisations												
	Institutions Corporates	0	0	0	0	C	0	0	0	0	0	0) -
UXEMBOURG	of which: SME Retail of which: SME	0	0	0	0	C	0	0	0	0	0	0	-
	Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk	0	0	0	0	C	0	0	0	0	0	_	
	Covered bonds Claims on institutions and corporates with a ST credit assessment											0) -
	Collective investments undertakings (CIU)											0	
	Equity Securitisation Other exposures											0	
	Equity Securitisation	0	0	0	0	C	0 Moratoria	0 a - Actual	0	0	0	0	
	Equity Securitisation Other exposures	0	Diek ownerwa	0	Stage 1	Chara	31/12 Stage 2	/2020	Stage 3	Stock of	Stock of	Stock of	Coverage Ratio -
	Equity Securitisation Other exposures Standardised Total (mln EUR, %	Exposure values	Risk exposure amounts	Stage 1 exposure	Stage 1 exposure, of which expired moratoria	Stage 2 exposure	31/12		Stage 3 exposure, of which expired moratoria	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
	Equity Securitisation Other exposures Standardised Total (mln EUR, % Central banks Central governments Regional governments or local authorities				exposure, of which expired		31/12 Stage 2 exposure, of which expired	2/2020 Stage 3	exposure, of which expired	provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3
	Equity Securitisation Other exposures Standardised Total (mln EUR, % Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations				exposure, of which expired		31/12 Stage 2 exposure, of which expired	2/2020 Stage 3	exposure, of which expired	provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3
	Equity Securitisation Other exposures Standardised Total (mln EUR, % Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME				exposure, of which expired		31/12 Stage 2 exposure, of which expired	2/2020 Stage 3	exposure, of which expired	provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3
JAPAN	Equity Securitisation Other exposures Standardised Total (mln EUR, % Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property				exposure, of which expired		31/12 Stage 2 exposure, of which expired	2/2020 Stage 3	exposure, of which expired	provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3
JAPAN	Equity Securitisation Other exposures Standardised Total Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds				exposure, of which expired		31/12 Stage 2 exposure, of which expired	2/2020 Stage 3	exposure, of which expired	provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3
JAPAN	Equity Securitisation Other exposures Standardised Total Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)				exposure, of which expired		31/12 Stage 2 exposure, of which expired	2/2020 Stage 3	exposure, of which expired	provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3
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JAPAN	Equity Securitisation Other exposures Standardised Total Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures				exposure, of which expired		Stage 2 exposure, of which expired moratoria 0 0 Moratoria	Stage 3 exposure 0 0 0 a - Actual	exposure, of which expired	provisions for Stage 1	provisions for Stage 2	Stage 3	Stage 3
JAPAN	Equity Securitisation Other exposures Standardised Total Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures		amounts 0 0 0 0 0 0 0		exposure, of which expired moratoria 0 0 Stage 1 exposure, of	exposure Compared to the state of the state	Stage 2 exposure, of which expired moratoria 0 Moratoria Stage 2 exposure, of which expired and	Stage 3 exposure 0 0 0	exposure, of which expired moratoria 0 0 Stage 3 exposure, of	provisions for Stage 1 exposure 0 0 Stock of provisions for	stage 2 exposure 0 0 0 Stock of provisions for	Stage 3 exposure 0 0 0 Stock of provisions for	Stage 3 exposure
JAPAN	Equity Securitisation Other exposures Standardised Total Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures Standardised Total	Exposure values	amounts 0 0 0 0 0 0 0	exposure 0 0 0 0	exposure, of which expired moratoria 0 0 0 Stage 1	CO	Stage 2 exposure, of which expired moratoria 0 0 Moratoria Stage 2 exposure, of which expired moratoria	Stage 3 exposure 0 0 0	exposure, of which expired moratoria 0 0 0 Stage 3	provisions for Stage 1 exposure 0 0 0 0 Stock of	provisions for Stage 2 exposure 0 0 0 Stock of	Stage 3 exposure 0 0 0	Stage 3 exposure
JAPAN	Equity Securitisation Other exposures Standardised Total (min EUR, % Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures Standardised Total (min EUR, % Central banks Central governments Regional governments or local authorities Public sector entities	Exposure values	amounts 0 0 0 Risk exposure	exposure 0 0 0 0 Stage 1	exposure, of which expired moratoria 0 0 Stage 1 exposure, of which expired	exposure Compared to the state of the state	Stage 2 exposure, of which expired moratoria 0 Moratoria Stage 2 exposure, of which expired	Stage 3 exposure 0 0 0	exposure, of which expired moratoria 0 0 Stage 3 exposure, of which expired	provisions for Stage 1 exposure 0 0 Stock of provisions for Stage 1	Stock of provisions for Stage 2 exposure 0 0 0 Stock of provisions for Stage 2	Stage 3 exposure 0 0 0 Stock of provisions for Stage 3	Stage 3 exposure
JAPAN	Equity Securitisation Other exposures Standardised Total Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures Standardised Total (min EUR, % Central banks Central governments Regional governments or local authorities	Exposure values	amounts 0 0 0 Risk exposure	exposure 0 0 Stage 1 exposure	exposure, of which expired moratoria O Stage 1 exposure, of which expired moratoria	Stage 2 exposure	Stage 2 exposure, of which expired moratoria 0 Moratoria Stage 2 exposure, of which expired	Stage 3 exposure 0 0 0	exposure, of which expired moratoria 0 0 Stage 3 exposure, of which expired	provisions for Stage 1 exposure 0 0 Stock of provisions for Stage 1	Stock of provisions for Stage 2 exposure 0 0 0 Stock of provisions for Stage 2	Stage 3 exposure 0 0 0 Stock of provisions for Stage 3	Stage 3 exposure
	Equity Securitisation Other exposures Standardised Total (min EUR, % Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures Standardised Total (min EUR, % Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations	Exposure values	amounts 0 0 0 Risk exposure amounts	exposure 0 0 0 0 Stage 1	exposure, of which expired moratoria O Stage 1 exposure, of which expired moratoria 18	Stage 2 exposure	Stage 2 exposure, of which expired moratoria 0 Moratoria Stage 2 exposure, of which expired	Stage 3 exposure 0 0 0	exposure, of which expired moratoria Stage 3 exposure, of which expired moratoria	provisions for Stage 1 exposure 0 0 Stock of provisions for Stage 1	Stock of provisions for Stage 2 exposure 0 0 0 Stock of provisions for Stage 2	Stage 3 exposure 0 0 0 Stock of provisions for Stage 3	Stage 3 exposure
JAPAN	Equity Securitisation Other exposures Standardised Total (min EUR, % Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: enn-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures Standardised Total (min EUR, % Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Retail of which: SME	Exposure values 112	amounts 0 0 Risk exposure amounts	exposure 0 0 0 Stage 1 exposure	exposure, of which expired moratoria Stage 1 exposure, of which expired moratoria 18 133	Stage 2 exposure	Stage 2 exposure, of which expired moratoria 0 Moratoria Stage 2 exposure, of which expired	Stage 3 exposure 0 0 1 0 1 0 1 0 1 1 1 2 1 2 2	exposure, of which expired moratoria Stage 3 exposure, of which expired moratoria	provisions for Stage 1 exposure 0 0 Stock of provisions for Stage 1	Stock of provisions for Stage 2 exposure 0 0 0 Stock of provisions for Stage 2	Stage 3 exposure 0 0 0 Stock of provisions for Stage 3	Stage 3 exposure Coverage Ratio - Stage 3 exposure 21.57% 50.91%
	Equity Securitisation Other exposures Standardised Total Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures Standardised Total (min EUR, % Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Secured by mortgages on immovable property of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Secured by mortgages on immovable property of which: SME Items associated with particularly high risk Covered bonds	Exposure values	amounts 0 0 Risk exposure amounts	exposure 0 0 Stage 1 exposure	exposure, of which expired moratoria Stage 1 exposure, of which expired moratoria 18 133	Stage 2 exposure	Stage 2 exposure, of which expired moratoria 0 Moratoria Stage 2 exposure, of which expired	Stage 3 exposure 0 0 1 0 1 0 1 0 1 1 1 2 1 2 2	exposure, of which expired moratoria Stage 3 exposure, of which expired moratoria	provisions for Stage 1 exposure 0 0 Stock of provisions for Stage 1	Stock of provisions for Stage 2 exposure 0 0 0 Stock of provisions for Stage 2	Stage 3 exposure 0 0 0 Stock of provisions for Stage 3	Stage 3 exposure Coverage Ratio - Stage 3 exposure 21.57%
	Equity Securitisation Other exposures Standardised Total (min EUR, % Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: on-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures Standardised Total (min EUR, % Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Secured by mortgages on immovable property of which: SME Secured by mortgages on immovable property of which: SME Secured by mortgages on immovable property of which: SME Secured by mortgages on immovable property of which: SME	Exposure values 112	amounts 0 0 Risk exposure amounts	exposure 0 0 0 Stage 1 exposure	exposure, of which expired moratoria Stage 1 exposure, of which expired moratoria 18 133	Stage 2 exposure	Stage 2 exposure, of which expired moratoria 0 Moratoria Stage 2 exposure, of which expired	Stage 3 exposure 0 0 1 0 1 0 1 0 1 1 1 2 1 2 2	exposure, of which expired moratoria Stage 3 exposure, of which expired moratoria	provisions for Stage 1 exposure 0 0 Stock of provisions for Stage 1	Stock of provisions for Stage 2 exposure 0 0 0 Stock of provisions for Stage 2	Stage 3 exposure 0 0 0 Stock of provisions for Stage 3	Stage 3 exposure Coverage Ratio - Stage 3 exposure 21.57% 50.91%

13	14	15	16	17	18 Public guaraı	19 ntees - Actual	20	21	22	23	24
cposure values	Risk exposure amounts	Stage 1 exposure	Stage 1 exposure, of which guaranteed amount	Stage 2 exposure	31/12 Stage 2 exposure, of which guaranteed amount	Stage 3 exposure	Stage 3 exposure, of which guaranteed amount	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ra Stage 3 exposure
0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0	0 0 0	0 0 0	0 0 0 0 0	C C C C C) -) -
0	0	0	0	0	Public guaraı	0 ntees - Actual 2/2020	0	0	C) -
posure values	Risk exposure amounts	Stage 1 exposure	Stage 1 exposure, of which guaranteed amount	Stage 2 exposure	Stage 2 exposure, of which guaranteed amount	Stage 3 exposure	Stage 3 exposure, of which guaranteed amount	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ra Stage 3 exposure
0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0	0 0	0 0 0	0 0 0 0	C C C C) -
0	0	0	0	0	0	0	0	0	C	C) -
0	0	0	0	0	· · · · · · · · · · · · · · · · · · ·	0 ntees - Actual	0	0	C	C	-
posure values	Risk exposure amounts	Stage 1 exposure	Stage 1 exposure, of which guaranteed	Stage 2 exposure	31/12 Stage 2 exposure, of which guaranteed	2/2020 Stage 3 exposure	Stage 3 exposure, of which guaranteed	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ra Stage 3 exposur
			amount		amount		amount				
4 4 1 1	3 3 0 0	0 0 0	0 0 0 0	0 0 0	0	0	0	0 0 0	0	0) -
0	0	0	0	0	0	0		0			1
5	3	11	0	5	0	0	0	0	C] -
kposure values	Risk exposure amounts	Stage 1 exposure	Stage 1 exposure, of which	Stage 2 exposure	31/12 Stage 2 exposure, of which	2/2020 Stage 3 exposure	Stage 3 exposure, of which	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ra
	amounts	exposure	guaranteed amount	ехрозите	guaranteed amount	exposure	guaranteed amount	exposure	exposure	exposure	exposur
0	0	0 0	0	0 0	0	0	0	0 0	C	0) -
0 0	0 0	0 0	0 0 0	0 0	0	0	0	0 0	0	0	1
0	0	0	0	0	0	0	0	0	C) -
	Risk exposure	Stage 1	Stage 1 exposure, of	Stage 2	31/12 Stage 2 exposure, of	ntees - Actual 2/2020 Stage 3	Stage 3 exposure, of	Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Ra
cposure values	amounts	exposure	which guaranteed amount	exposure	which guaranteed amount	exposure	which guaranteed amount	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stage 3 exposur
0	0	0	0	0				0			
0 0 0 0	0 0 0 0	0 0 0 0	0 0 0	0 0 0	0	0	0	0 0 0 0	0	0) -
0	0	0	O Stage 1	0	Public guarai 31/12	0 ntees - Actual 2/2020) -
xposure values	Risk exposure amounts	Stage 1 exposure	Stage 1 exposure, of which guaranteed amount	Stage 2 exposure	Stage 2 exposure, of which guaranteed amount	Stage 3 exposure	Stage 3 exposure, of which guaranteed amount	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ra Stage 3 exposur
0	0	0 0	0 0	0 0 0	0 0	0 0	0	0 0 0	C	0) -) -) -

EUROPEAN BANKING AUTHORITY		25	26	27	28	29				De	eutsche Ban	k AG	sk COV			39	40	41	42	43	44	4
		Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	31/12/2021 Stock of provisions for Stage 1	Stock of provisions for Stage 2		Coverage Ratio - Stage 3		Stage 2 exposure		31/12/2022 Stock of provisions for Stage 1	cenario Stock of		Coverage Ratio - Stage 3 exposure		Stage 2 exposure	Stage 3 exposure	31/12/2023 Stock of provisions for Stage 1	Stock of provisions for	Stock of provisions for Stage 3	Coverage Stage
	Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME		0 0		exposure 0 0	exposure	exposure 0 0	exposure 0 -	0		0	exposure 0	exposure 0 (exposure 0 0	exposure		0 (exposure	Stage 2 exposure	exposure	expos
Deutsche Bank AG	Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation		0 0		0 0		0 0	0 -	0		0	0	0 (0 0	-		0 0		0	0 0	0	-
	Other exposures Standardised Total	Chara 1	0 (31/12/2021 Stock of	Stock of provisions for	Stock of provisions for	0 - Coverage Ratio -		Starra 2		atoria - Baseline S 31/12/2022 Stock of	Stock of	Stock of provisions for	Coverage Ratio -	Starr 1	0 Com 2	Otana 3	31/12/2023 Stock of provisions for	Stock of	Stock of provisions for	Covera
	(mln EUR, Central banks Central governments Regional governments or local authorities Public sector entities	Stage 1 exposure %)	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	St exp
	Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail		0 (0 0		0 (0 -	0		0	0	0 (0 0	-	(0 (0	0 0	0	-
GERMANY	of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures		0 (0 0		0 0	0 -	0		0	0	0 (0 0	-		0 0		0	0	0	-
	Standardised Total (mln EUR,	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	31/12/2021 Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	atoria - Baseline S 31/12/2022 Stock of provisions for Stage 1 exposure	Stock of	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	31/12/2023 Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Cover S
	Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME		0 (0 0		0 (0 -	0		0	0	0 (0 0	-		0 (0	0	0) -
JNITED STATES	Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures Standardised Total		0 (0 0		0 0	0 -	0		0	0	0 (0 0	-		0 0		0	0 0	0	-
	(mln EUR,	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	31/12/2021 Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Mora Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	31/12/2023 Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Cove
	Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions																					
ITALY	corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation		0 (0 0		0 0	0 -	0		0	0	0 (0 0	-		0 0		0	0 0	0	-
	Other exposures Standardised Total		0 (31/12/2021		0 0	0 -	0		0 Mora	otoria - Baseline S 31/12/2022		0 0	-	(0 (31/12/2023	0	0	-
	(mln EUR, Central banks Central governments Regional governments or local authorities	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Cover
	Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail		0 0		0 0		0 0	0 -	0		0	0	0 0	0 0	-		0 0		0	0 0	0	-
SPAIN	of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment		0 (0 0		0 (0 -	0		0	0	0 (0 0	-		0 (0	0	0	-
	Collective investments undertakings (CIU) Equity Securitisation Other exposures Standardised Total		0 (0 0		0 0	0 -	0		0	0	0 (0 0	-		0 0		0	0	0) -

EBA EUROPEA

2021 EU-wide Stress Test: Credit risk COVID-19 STA Deutsche Bank AG

AUTHORITY											utsche Bank											
		25	26	27		29	30	31	32	33		toria - Baseline Sc		37	38	39	40	41		43	44	4
		Shared	Channel	Stage 3	31/12/2021 Stock of provisions for	Stock of	Stock of	Coverage Ratio -	Character	Store 2	Store 2	31/12/2022 Stock of	Stock of provisions for	Stock of	Coverage Ratio -	Stage	Store 2	Channel	31/12/2023 Stock of	Stock of	Stock of	Coverage
	(mln EUR, %	Stage 1 exposure 6)	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverag Stage
	Central banks Central governments																					
	Regional governments or local authorities Public sector entities Multilateral Development Banks																					
	International Organisations Institutions																					
	Corporates of which: SME Retail		0 0		0	0 (0 -	0	(0	0	0	0	-	0	0		0	0	0	0 -
UNITED KINGDOM			0					0 -	0			0	0	0	-	0	0			0	0	0 -
	of which: non-SME Items associated with particularly high risk		0 0	0	0	0 () (0 -	0	(0	0	0	0	-	0	0		0	0	0	0 -
	Covered bonds Claims on institutions and corporates with a ST credit assessment																					
	Collective investments undertakings (CIU) Equity Securitisation																					
	Other exposures Standardised Total		0 0		0 (0 () (0 -	0	(0	0	0	0	-	0	0		0	0	0	0 -
			·								Mora	toria - Baseline Sco	nario						•			
					31/12/2021	Charles	Charles					31/12/2022	Charle of	Charle of					31/12/2023	Charle of	Charle of	
		Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Covera St ex
	Central banks (mln EUR, %	6)			exposure	exposure	exposure	exposure				exposure	exposure	exposure	exposure				exposure	exposure	exposure	ex
	Central governments Regional governments or local authorities																					
	Public sector entities Multilateral Development Banks International Organisations																					
	Institutions Corporates		0 0		0 (0 (0 -	0	(0	0	0	0	-	0	0		0	0	0	0 -
	of which: SME Retail		0 0) (0	0 () (0 -	0	(0	0	0	0	-	0	0		0	0	0	0 -
SWITZERLAND	of which: SME Secured by mortgages on immovable property of which: non-SME		0 0		n .	0		0 -	0			0	0	0	_	0	0			0	0	01-
	Items associated with particularly high risk Covered bonds		0						0				0	0			0				0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)																					
	Equity Securitisation Other exposures																					
	Other exposures Standardised Total		0 0		0	0 0		0 -	0	(0	0	0	0	-	0	0		0	0	0	0 -
					31/12/2021							toria - Baseline Sc							31/12/2020			
					31/12/2021 Stock of	Stock of	Stock of	Coverage Ratio				31/12/2022 Stock of	Stock of	Stock of	Coverage Ratio				31/12/2023 Stock of provisions for	Stock of	Stock of	Covera
	/I. FUR. O	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1	provisions for Stage 2	provisions for Stage 3	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	Stage 3	S
	Central banks Central governments				exposure	exposure	exposure					exposure -	exposure -	exposure					exposure	exposure	exposure	
	Regional governments or local authorities Public sector entities																					
	Multilateral Development Banks International Organisations																					
	Institutions Corporates	(0 0) (0 (0 () (0 -	0	(0	0	0	0	-	0	0	(0	0	0	0 -
NETHERLANDS	of which: SME Retail of which: SME		0 0	0 0	0 (0 0) (0 -	0	(0	0	0	0	-	0	0		0	0	0	0 -
NETHERLANDS	Secured by mortgages on immovable property of which: non-SME		0 0		0	0 (0 -	0		0 0	0	0	0	-	0	0		0	0	0	0 -
	Items associated with particularly high risk Covered bonds																					
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)																					
	Equity Securitisation																					
	Other exposures Standardised Total		0 0) (0 (0 ()) (0 -	0		0	0	0	0	-	0	0		0	0	0	0 -
	Other exposures		0 0		31/12/2021	0 0		0 -	0) 0 Mora	0 toria - Baseline Sca 31/12/2022	0 enario	0	-	0	0		31/12/2023	0	0	0 -
	Other exposures	Stage 1	0 0 Stage 2	Stage 3	Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Ratio -	Stage 1	Stage 2		31/12/2022 Stock of provisions for		Stock of provisions for	Coverage Ratio -	Stage 1	O Stage 2	Stage 3	31/12/2023 Stock of provisions for	Stock of provisions for	Stock of provisions for	O -
	Other exposures Standardised Total (mln EUR, %	exposure	Stage 2 exposure	Stage 3 exposure	Stock of	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Moral Stage 3 exposure	31/12/2022	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure		Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	St
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AUTHORITY												utsche Bank AG											
		46 47	48	49 50	51	52 5	53 54	55	56	57		60 Public guarantees - Base		63	64 65	66	67	68	69	70 71	72 73	74	75
		Stern 4			/12/2021					Cha ma d		31/12/2022					Cha wa 4		Characa a	31/12/2023			
Row		Stage 1 exposure, o which	of Stage 2	Stage 2 exposure, of which guaranteed stage 3 exposure	exposure, or pro	Stock of Stoc ovisions for provisi	ions for provisions fo	Coverage Ratio -	Stage 1 exposure	Stage 1 exposure, of which	stage 2 exposure, of which	Stage 3	tage 3 osure, of provisions for other states and states are states as a second state are states as a se	provisions for pro	Stock of Coverage Stage	Stage 1	Stage 1 exposure, of which	Stage 2	Stage 2 exposure, of which	Stage 3 exposure, of which	Stock of Stock of provisions for provisions for	or provisions for	Coverage Ratio - Stage 3
Num	(mln EUR, %	exposure which guaranteed amount	ed exposure	guaranteed exposure amount	guaranteed amount	Stage 1 Stage exposure expo	ge 2 Stage 3 osure exposure	Stage 3 exposure		which ex guaranteed amount	posure guaranteed amount	0.000 0.0000	ranteed Stage 1 mount exposure	Stage 2 exposure e	Stage 3 xposure Stage	exposure exposure	which guaranteed amount	exposure	which ex guaranteed amount	posure guaranteed amount	Stage 1 Stage 2 exposure	Stage 3 exposure	exposure
1 2	Central banks Central governments																						
3 4	Regional governments or local authorities Public sector entities																						
5	Multilateral Development Banks International Organisations																						
7 8	Institutions Corporates	0	0 0	0	0 0	0	0	0 -	0	0	0	0	0	0 0	0 -	0	0	0	0	0	0	0 0	0 -
9	of which: SME	24	0 0	0	0 0	0	0	0 5.56%	24	0	0		0	0 0	0	5.56% 24	0	0	0	0	0	0 0	0 5.56%
Deutsche Bank A	of which: SME Secured by mortgages on immovable property	0	0 0	0	0 0	0	0	0 -	0	0	0		0	0 0	0 -	5.5070	0	0	0	0		0 0	0 -
13	of which: non-SME Items associated with particularly high risk		0	0	9		<u> </u>	<u> </u>	<u> </u>				<u> </u>	0	<u> </u>			<u> </u>	9			0	
15	Covered bonds Claims on institutions and corporates with a ST credit assessment																						
17	Collective investments undertakings (CIU) Equity																						
19	Securitisation																						
21	Other exposures Standardised Total	0	0 0	0	0 0	0	0	0 -	0	0	0	0	0	0 0	0 -	0	0	0	0	0	0	0 0	0 -
												Public guarantees - Base											
		Stage 1		Stage 2	/12/2021 Stage 3	Stock of Stock	ck of Stock of	_		Stage 1	Stage 2	31/12/2022	tage 3 Stock of	Stock of	Stock of		Stage 1		Stage 2	31/12/2023 Stage 3	Stock of Stock of	Stock of	
Row		Stage 1 exposure, or which guaranteed	of Stage 2	exposure, of which guaranteed Stage 3	exposure, of which	ovisions for provisi		Coverage Ratio - Stage 3 exposure	Stage 1	and a service of	exposure, of which guaranteed	Stage 3	osure, of provisions for	provisions for pro	Stock of visions for Stage 3	Stade 1	exposure, of which guaranteed	Stage 2	exposure, of	tage 3 exposure, of which	provisions for provisions for	or provisions for	Coverage Ratio - Stage 3
Num	(mln EUR, %	guaranteed amount	au	guaranteed exposure amount	guaranteed amount	Stage 1 Stage exposure expo	ions for provisions for ge 2 Stage 3 exposure	exposure		guaranteed ex amount	guaranteed amount	exposure gu	ranteed Stage 1 exposure	Stage 2 exposure e	Stage 3 xposure	sure exposure	guaranteed amount	3	guaranteed e.	posure guaranteed amount	Stage 1 Stage 2 exposure	Stage 3 exposure	exposure
22 23	Central banks Central governments																						
24 25	Regional governments or local authorities Public sector entities																						
26 27	Multilateral Development Banks International Organisations																						
28	Institutions Corporates	0	0 0	0	0 0	0	0	0 -	0	0	0	0 0	0	0 0	0 -	0	0	0	0	0	0	0 0	0 -
30 31	of which: SME Retail	24	0 0	0	0 0	0	0	0 5.56%	24	0	0	0	0	0 0	0	5.56% 24	0	0	0	0	0	0 0	0 5.56%
32 GERMANY	of which: SME Secured by mortgages on immovable property	0	0 0	0	0 0	0	0	0 -	0	0	0	0 0	0	0 0	0 -	0	0	0	0	0	0	0 0	0 -
34 35	of which: non-SME Items associated with particularly high risk																						
36 37	Covered bonds Claims on institutions and corporates with a ST credit assessment																						
38	Collective investments undertakings (CIU)																						
40	Equity Securitisation																						
42	Other exposures Standardised Total	0	0 0	0	0 0	0	0	0 -	0	0	0	0 0	0	0 0	0 -	0	0	0	0	0	0	0 0	0 -
												Public guarantees - Base	ine Scenario										
		Stage 1		Stage 2	/12/2021 Stage 3					Stage 1	Stage 2	31/12/2022					Stage 1		Stage 2	31/12/2023	1		
Row		Stage 1 exposure, o which	of Stage 2	Stage 2 exposure, of Stage 3 which	which Pi'	Stock of Stoc ovisions for provisi	provisions to	Coverage Ratio -	Stage 1 exposure	exposure, of Si	stage 2 exposure, of which guaranteed	Stage 3	tage 3 osure, of which Stage 1	Stock of Sprovisions for pro	Stock of Coverage Stage	Ratio - e 3 exposure	exposure, of which	Stage 2	exposure, of which	Stage 3 exposure, of which	Stock of Stock of provisions for provisions for		Coverage Ratio - Stage 3
Num	(mln EUR, %	exposure	ed exposure	guaranteed exposure amount	anno no mbo o al	Stage 1 Stage exposure expo	ge 2 Stage 3 osure exposure	Stage 3 exposure		guaranteed ex amount	posure guaranteed amount	exposure gu	ranteed Stage 1 mount exposure	Stage 2 exposure e	Stage 3 Stage xposure expos	sure exposure	which guaranteed amount		guaranteed ex amount	posure which guaranteed amount	Stage 1 Stage 2 exposure	Stage 3 exposure	exposure
43 44	Central banks Central governments																						
45 46	Regional governments or local authorities Public sector entities																						
47 48	Multilateral Development Banks International Organisations																						
49 50	Institutions Corporates	0	0 0	0	0 0	0	0	0 -	0	0	0	0	0	0 0	0 -	0	0	0	0	0	0	0 0	0 -
51 52	of which: SME Retail	0	0 0	0	0 0	0	0	0 -	0	0	0	0	0	0 0	0 -	0	0	0	0	0	0	0 0	0 -
UNITED STATES	Secured by mortgages on immovable property	0	0 0	0	0 0	0	0	0 -	0	0	0	0	0	0 0	0 -	0	0	0	0	0	0	0 0	0 -
55 56	of which: non-SME Items associated with particularly high risk																						
57 58	Covered bonds Claims on institutions and corporates with a ST credit assessment																						
59 60	Collective investments undertakings (CIU) Equity																						
61 62	Securitisation Other exposures																						
63	Standardised Total	0	0 0	0	0 0	0	0	0 -	0	0	0	0	0	0 0	0 -	0	0	0	0	0	0	0 0	0 -
				31	/12/2021							Public guarantees - Base 31/12/2022								31/12/2023			
		Stage 1 exposure, o	of	Stage 2	Stage 3	Stock of Stoc		Coverage Ratio -	e	Stage 1	Stage 2 exposure, of		tage 3 Stock of osure, of		Stock of Coverage	Ratio -	Stage 1 exposure, of	e	Stage 2 exposure, of	Stage 3	Stock of Stock of	Stock of	Coverage Ratio -
Num		Stage 1 exposure, or which guaranteed	or Stage 2 ed exposure	exposure, of which guaranteed Stage 3	problem pro		ions for provisions for ge 2 Stage 3 osure exposure	Stage 3 exposure	Stage 1 exposure	exposure, of which guaranteed	exposure, of which guaranteed	Stage 3	which stage 1 exposure		visions for Stage 3 xposure expos		exposure, of which guaranteed	Stage 2	which	tage 3 which sposure guaranteed	provisions for provisions for Stage 1 Stage 2	Stage 3	Stage 3 exposure
64	Central banks (mln EUR, %	amount		amount	amount	exposure expo	osure exposure			amount	amount		mount exposure	exposure e	xposure		amount		amount	amount	exposure exposure	exposure	
65 66	Central governments Regional governments or local authorities																						
68	Public sector entities Multilateral Development Banks																						
70 <u> </u>	International Organisations Institutions																						
71 72	Corporates of which: SME	0	0 0	0	0 0	0	0	0 -	0	0	0	0	0	0 0	0 -	0	0	0	0	0	0	0 0	0 -
73 74 ITALY	Retail of which: SME	0	0 0	0	0 0	0	0	0 -	0	0	0	0	0	0	0 -	0	0	0	0	0	0	0 0	0 -
75 76	Secured by mortgages on immovable property of which: non-SME	0	0 0	0	0 0	0	0	0 -	0	0	0	0	0	0 0	0 -	0	0	0	0	0	0	0 0	0 -
77 78	Items associated with particularly high risk Covered bonds																						
79 80	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)																						
81 82	Equity Securitisation																						
83 84	Other exposures Standardised Total	0	0 0	0	0 0	0	0	0 -	0	0	0	0 0	0	0 0	0 -	0	0	0	0	0	0	0 0	0 -
												Public guarantees - Base	ine Scenario										
					/12/2021					Charmet		31/12/2022					C.		Champion	31/12/2023			
Row		Stage 1 Stage 1 exposure, of which	of Stage 2	Stage 2 exposure, of which Stage 3	problem pro	Stock of Stock of provisions for Stock of Stock	ions for provisions for	Coverage Ratio -	Stage 1	Stage 1 exposure, of which guaranteed	Stage 2 exposure, of which		tage 3 osure, of which provisions for	provisions for pro	Stock of Coverage Stage		Stage 1 exposure, of	Stage 2	Stage 2 exposure, of which	Stage 3 exposure, of	Stock of Stock of provisions for provisions for	or provisions for	Coverage Ratio -
Num	(mln EUR, %	exposure	ed exposure	exposure, of which guaranteed amount	which guaranteed	Stage 1 Stage exposure expo	ge 2 Stage 3 osure exposure	Stage 3 exposure	Stage 1 exposure	which guaranteed amount	exposure, of which guaranteed amount	Stage 3 exposure gu	which Stage 1 mount exposure	Stage 2 exposure e	Stage 3 Stage expos	Stage 1 exposure	exposure, of which guaranteed amount	exposure	which guaranteed	tage 3 which guaranteed amount	Stage 1 Stage 2 exposure exposure		Stage 3 exposure
85 86	Central banks Central governments	amount			amount					- OTTOGETHE	amount						3111001111			amount			
87	Regional governments or local authorities Public sector entities																						
89	Multilateral Development Banks International Organisations																						
91	Institutions Corporates	0	0	0	0	n	0	0 -	0	0	0		0	0	0 -		0	0	0	0		0	0 -
93	of which: SME Retail	1	0		0	0	0	0 -	1	0	0		0	0	0 -	1	U	0	0	0		0	0 -
95 96 SPAIN	of which: SME	0	0			0	0	0 -	U 1	0	0		0	0	0 -		0	0	0	0		0	0 -
97	Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk	U	U U	U U	U U	U	U .		U	U		U	V .	0	U-	0	U	U	U	O O	, 0	J U	7
99	Covered bonds																						
100	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)																						
102																							
101 102 103	Equity Securitisation Other exposures																						
101 102 103 104 105	Securitisation Other exposures Standardised Total	0	0 0	0	0 0	0	0	0 -	0	0	0	0	0	0 0	0 -	0	0	0	0	0	0	0 0	0 -

		46	47 48	49	50	51	52	53	54 55	56	57	58 59	eutsche Bank Al		63	64	65	66	67	68	69	70	71	72	73	74	75
					31/12/2021	21							Public guarantees - Ba 31/12/20									31/12/	2/2023				
Row			tage 1 osure, of which ranteed Stage 2 exposure	Stage 2 exposure, of which guaranteed	ex	Stage 3 exposure, of	ovisions for pro	ovisions for pro	Stock of Coverage Rat	io - Stage 1 exposure	Stage 1 exposure, of which	Stage 2 Stage 2 exposure exposure guaranteed		Stage 3	ns for provisions	Stock of for provisions for Stage 3 exposure	Coverage Ratio - Stage 3	Stage 1 exposure	Stage 1 exposure, of which	Stage 2 exposure	Stage 2 exposure, of which	Stage 3 exposure	Stage 3	Stock of provisions for	Stock of provisions for p	Stock of Covorovisions for	verage Ratio - Stage 3 exposure
Num 106 Cen	(mln EUR, %)	exposure gua	ranteed exposure	guaranteed amount	exposure gu	which guaranteed amount	Stage 1 Sexposure e	Stage 2 exposure	Stage 3 exposure Stage 3 exposure	exposure	exposure, of which guaranteed amount	Stage 2 exposure exposure guaranteed amount	exposure	which provisi stage provisi st	e 1 Stage 2 ure exposure	Stage 3 e exposure	Stage 3 exposure	exposure	exposure, of which guaranteed amount	exposure	exposure, of which guaranteed amount	exposure	exposure, of which guaranteed amount	Stage 1 exposure	Stage 2 exposure	orovisions for Stage 3 exposure	exposure
107 108 Cen Reg	Sentral governments Regional governments or local authorities																										
110 Muli	ublic sector entities Iultilateral Development Banks nternational Organisations																										
113 Cor	nstitutions Corporates of which: SME	0	0	0 0	0	0	0	0	0 -	0	0	0	0 0	0	0	0	0 -	0	0	0	0	0	0	0 0	0	0 -	
115 116 UNITED KINGDOM	Retail of which: SME	0	0	0 0	0	0	0	0	0 -	0	0	0	0 0	0	0	0	0 -	0	0	0	0	0	0	0 0	0	0 -	
118 119 Iter	ecured by mortgages on immovable property of which: non-SME tems associated with particularly high risk	0	U	0 0	0	U	U	U	0 -	U	0	0	0 0	U	0	O .	0 -	0	U	U	O O	U	0	0 0	0	0 -	
121 Clai	overed bonds claims on institutions and corporates with a ST credit assessment collective investments undertakings (CIU)																										
123 124 Equ Sec	quity ecuritisation																										
125 Other 126 Star	ther exposures tandardised Total	0	0	0 0	0	0	0	0	0 -	0	0	0	0 0	0	0	0	0 -	0	0	0	0	0	0	0 0	0	0 -	
					31/12/2021	21							Public guarantees - Ba 31/12/20									31/12/	2/2023				
Row		Charact expo	tage 1 osure, of which Stage 2	Stage 2 exposure, of which guaranteed	Stage 3	Stage 3 exposure, of	ovisions for pro	ovisions for pro	Stock of Coverage Rat	io - Stage 1 exposure	Stage 1 exposure, of which guaranteed	Stage 2 exposure, o which guaranteed		Stage 3	ns for provisions	Stock of for provisions for	Coverage Ratio -	Stage 1 exposure	Stage 1 exposure, of which guaranteed	Stage 2 exposure	Stage 2 exposure, of which guaranteed	Stage 3 exposure	Stage 3	Stock of provisions for	provisions for p	Stock of Covorovisions for	verage Ratio - Stage 3 exposure
Num 127 Cen	(mln EUR, %)	gua	ranteed exposure	guaranteed amount	exposure gu	guaranteed amount	Stage 1 Sexposure e	Stage 2 exposure	Stage 3 exposure Stage 3 exposure	exposure	guaranteed e	exposure guaranteed	exposure	exposure, of provisi provisi Stage S	Stage 2 ure exposure	for provisions for Stage 3 e exposure	Stage 3 exposure	exposure	guaranteed amount	exposure	guaranteed amount	exposure	exposure, of which guaranteed amount	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	exposure
128 129 Cen Reg	Sentral governments Regional governments or local authorities																										
131 Mul	ublic sector entities Iultilateral Development Banks nternational Organisations																										
133 134 Inst	nstitutions Corporates of which: SME	0	0	0 0	0	0	0	0	0 -	0	0	0	0 0	0	0	0	0 -	0	0	0	0	0	0	0 0	0	0 -	
136 137 SWITZERLAND	Retail of which: SME	0	0	0 0	0	0	0	0	0 -	0	0	0	0 0	0	0	0	0 -	0	0	0	0	0	0	0 0	0	0 -	
139 140 Iter	ecured by mortgages on immovable property of which: non-SME tems associated with particularly high risk	0	U	0 0	0	U U	O O	O O	0 -	U	U	U		U	U .	O O	0 -	O .	U	0	O _	U	0	0 0	U	0 -	
142 Clai	overed bonds claims on institutions and corporates with a ST credit assessment collective investments undertakings (CIU)																										
144 145 Equ Sec	quity ecuritisation																										
146 Oth	tandardised Total	0	0	0 0	0	0	0	0	0 -	0	0	0	0 0	0	0	0	0 -	0	0	0	0	0	0	0 0	0	0 -	
					31/12/2021	21							Public guarantees - Ba 31/12/20									31/12/	2/2023				
Row			tage 1 osure, of which crapteed Stage 2 exposure	Stage 2 exposure, of which	av	Stage 3 exposure, of	ovisions for pro		Stock of Coverage Rat	io - Stage 1	Stage 1 exposure, of	Stage 2 Stage 2 which		Stage 3 Stoo	of Stock of provisions	Stock of for provisions for	Coverage Ratio -	Stage 1	Stage 1 exposure, of	Stage 2	Stage 2 exposure, of		Stage 3 exposure, of which	Stock of provisions for	Stock of provisions for p	Stock of Covorovisions for	verage Ratio - Stage 3
Num	(min EUR, %)	gua	which stage 2 wranteed exposure	which guaranteed amount	Stage 3 exposure gu	which	Stage 1	Stage 2 exposure	Stage 3 exposure	Stage 1 exposure	exposure, of which guaranteed amount	Stage 2 exposure, o which guaranteed amount	Stage 3 exposure	which provisi guaranteed expo	ns for provisions 1 Stage 2 ure exposure	for provisions for Stage 3 e exposure	Stage 3 exposure	Stage 1 exposure	exposure, of which guaranteed amount	Stage 2 exposure	exposure, of which guaranteed amount	Stage 3 exposure	which guaranteed amount	provisions for Stage 1 exposure	provisions for p Stage 2 exposure	555	Stage 3 exposure
149 Cen 150 Reg	Sentral banks Sentral governments Segional governments or local authorities																										
151 152 Pub Mul:	ublic sector entities Iultilateral Development Banks nternational Organisations																										
154 Inst	nstitutions Corporates of which: SME	0	0	0 0	0	0	0	0	0 -	0	0	0	0 0	0	0	0	0 -	0	0	0	0	0	0	0 0	0	0 -	
157 Ret	of which: SME Retail of which: SME	0	0	0 0	0	0	0	0	0 -	0	0	0	0 0	0	0	0	0 -	0	0	0	0	0	0	0 0	0	0 -	
159 Sec	ecured by mortgages on immovable property of which: non-SME tems associated with particularly high risk	0	0	0 0	0	0	0	0	0 -	0	0	0	0 0	0	0	0	0 -	0	0	0	0	0	0	0 0	0	0 -	
162 163 Cov	overed bonds laims on institutions and corporates with a ST credit assessment																										
164 Coll 165 Equ 166 Sec	ollective investments undertakings (CIU) quity ecuritisation																										
167 Oth	ther exposures																								0	0 -	
	tandardised Total	U	0	0 0	0	0	0	0	0 -	0	0	0	0 0	0	0	0	0 -	0	0	0	0	0	0	0 0	0	•	
	tandardised Total	0	0	0 0	31/12/2021	0	0	0	0 -	0	0	0	0 0 Public guarantees - Ba		0	0	0 -	0	0	0	0	31/12/	2/2023	0 0	U ₁		
Row	tandardised Total	Stage 1 expo	tage 1 osure, of	Stage 2 exposure, of	Stage 3	Stage 3 exposure, of	ovisions for pro		O - Stock of Coverage Rate Stage 3	io - Stage 1	Stage 1 exposure, of	Stage 2 Stage 2 exposure, o	31/12/20	22 Stage 3	ns for provisions	Stock of provisions for	Coverage Ratio -	0 Stage 1	Stage 1 exposure, of	0 Stage 2	Stage 2 exposure, of	31/12/ Stage 3	Stage 3	Stock of provisions for	Stock of provisions for p	Stock of Covorovisions for	verage Ratio -
Row Num	(mln EUR, %)	Stage 1 expo exposure guar	osure of	Stage 2 exposure, of which guaranteed amount	Stage 3	Stage 3 exposure, of	ovisions for pro		Stock of Coverage Rat Stage 3 exposure	o - Stage 1 exposure		Stage 2 exposure exposure guaranteed amount	31/12/20	Stage 3 Stoo	ns for provisions	for provisions for	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 1 exposure, of which guaranteed amount	Stage 2 exposure	Stage 2 exposure, of which guaranteed amount	31/12/ Stage 3 exposure			Stock of provisions for p Stage 2 exposure	Stock of provisions for Stage 3 exposure	verage Ratio - Stage 3 exposure
Row Num 169 170 Cen 171 Reg	(mln EUR, %) Gentral banks Gentral governments Regional governments or local authorities	Stage 1 expo exposure guar	osure, of Stage 2 exposure	exposure, of which guaranteed	Stage 3	Stage 3 exposure, of which	ovisions for pro			o - Stage 1 exposure	exposure, of which guaranteed	Stage 2 exposure, o which guaranteed	31/12/20	22 Stage 3	ns for provisions	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	exposure, of which guaranteed	Stage 2 exposure	exposure, of which guaranteed		Stage 3	provisions for	Stock of provisions for p Stage 2 exposure	Stock of provisions for Stage 3 exposure	verage Ratio - Stage 3 exposure
Row Num 169 170 171 172 172 173 174 174 Interior	(mln EUR, %) Gentral banks Gentral governments Gegional governments or local authorities Fublic sector entities Fublic sector Banks International Organisations	Stage 1 expo exposure guar	osure, of Stage 2 exposure	exposure, of which guaranteed	Stage 3	Stage 3 exposure, of which	ovisions for pro			io - Stage 1 exposure	exposure, of which guaranteed	Stage 2 exposure, o which guaranteed	31/12/20	22 Stage 3	ns for provisions	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	exposure, of which guaranteed	Stage 2 exposure	exposure, of which guaranteed		Stage 3	provisions for	Stock of provisions for Stage 2 exposure	Stock of Coverage Stage 3 exposure	verage Ratio - Stage 3 exposure
Row Num 169 170 171 172 172 173 174 175 Institute Ins	(min EUR, %) Sentral banks Sentral governments Segional governments or local authorities Public sector entities Sultilateral Development Banks International Organisations Institutions	Stage 1 expo exposure guar	osure, of Stage 2 exposure	exposure, of which guaranteed	Stage 3	Stage 3 exposure, of which	ovisions for pro			o - Stage 1 exposure	exposure, of which guaranteed	Stage 2 exposure, o which guaranteed	31/12/20	22 Stage 3	ns for provisions	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	exposure, of which guaranteed	Stage 2 exposure	exposure, of which guaranteed		Stage 3	provisions for	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	verage Ratio - Stage 3 exposure
Row Num 169 170 171 172 173 174 175 176 177 178 179 LUXEMBOURG	(min EUR, %) Central banks Central governments Cegional governments or local authorities Cublic sector entities Cultilateral Development Banks Conternational Organisations Corporates Of which: SME Cetail Of which: SME	Stage 1 expo exposure guar	osure, of Stage 2 exposure	exposure, of which guaranteed	Stage 3	Stage 3 exposure, of which	ovisions for pro			Stage 1 exposure	exposure, of which guaranteed	Stage 2 exposure, o which guaranteed	31/12/20	22 Stage 3	ns for provisions	Stock of provisions for Stage 3 exposure 0 0	Coverage Ratio - Stage 3 exposure 0 -	Stage 1 exposure	exposure, of which guaranteed	Stage 2 exposure 0 0	exposure, of which guaranteed		Stage 3	provisions for	Stock of provisions for Stage 2 exposure	Stock of Coverage Stage 3 exposure	verage Ratio - Stage 3 exposure
Row Num 169 170 171 172 173 174 175 176 177 178 179 180 181 LUXEMBOURG Section of the section o	(min EUR, %) Gentral banks Gentral governments Regional governments or local authorities Rublic sector entities Multilateral Development Banks International Organisations Institutions Rorporates Of which: SME Retail Of which: SME Recurred by mortgages on immovable property Of which: non-SME	Stage 1 expo exposure guar	osure, of Stage 2 exposure	exposure, of which guaranteed	Stage 3	Stage 3 exposure, of which	ovisions for pro			Stage 1 exposure 0 0 0 0 0	exposure, of which guaranteed	Stage 2 exposure, o which guaranteed	31/12/20	22 Stage 3	ns for provisions	Stock of provisions for Stage 3 exposure 0 0 0 0	Coverage Ratio - Stage 3 exposure 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0	Stage 1 exposure 0 0 0 0	exposure, of which guaranteed	Stage 2 exposure 0 0 0 0 0	exposure, of which guaranteed		Stage 3	provisions for	Stock of provisions for Stage 2 exposure 0	Stock of provisions for Stage 3 exposure 0 - 0 -	verage Ratio - Stage 3 exposure
Row Num 169 170 171 172 173 174 175 176 177 178 179 180 181 182 183 184 Cen Cen Reg Pub Intel Cor	(min EUR, %) Sentral banks Sentral governments Segional governments or local authorities Sublic sector entities Su	Stage 1 expo exposure guar	osure, of Stage 2 exposure	exposure, of which guaranteed	Stage 3	Stage 3 exposure, of which	ovisions for pro			Stage 1 exposure 0 0 0 0 0 0	exposure, of which guaranteed	Stage 2 exposure, o which guaranteed	31/12/20	22 Stage 3	ns for provisions	Stock of provisions for Stage 3 exposure 0 0 0 0	Coverage Ratio - Stage 3 exposure 0 - 0 - 0 -	Stage 1 exposure	exposure, of which guaranteed	Stage 2 exposure 0 0 0 0	exposure, of which guaranteed		Stage 3	provisions for	Stock of provisions for Stage 2 exposure 0 0 0	Stock of provisions for Stage 3 exposure 0 - 0 -	verage Ratio - Stage 3 exposure
Row Num 169 170 171 172 173 174 175 176 177 178 179 180 181 182 183 184 185 186 187	(min EUR, %) Gentral banks Gentral governments Gentral governments or local authorities Public sector entities Idultilateral Development Banks International Organisations Institutions For porates Of which: SME Retail Of which: SME Recured by mortgages on immovable property Of which: non-SME Retems associated with particularly high risk Revered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity For equity	Stage 1 expo exposure guar	osure, of Stage 2 exposure	exposure, of which guaranteed	Stage 3	Stage 3 exposure, of which	ovisions for pro			Stage 1 exposure 0 0 0 0 0	exposure, of which guaranteed	Stage 2 exposure, o which guaranteed	31/12/20	22 Stage 3	ns for provisions	Stock of provisions for Stage 3 exposure 0 0 0 0	Coverage Ratio - Stage 3 exposure 0 - 0 - 0 - 0 -	Stage 1 exposure	exposure, of which guaranteed	Stage 2 exposure 0 0 0 0	exposure, of which guaranteed		Stage 3	provisions for	Stock of provisions for Stage 2 exposure 0 0 0	Stock of provisions for Stage 3 exposure 0 - 0 -	verage Ratio - Stage 3 exposure
Row Num 169 170 171 172 173 174 175 176 177 178 179 180 181 182 183 184 185 186 187 188	(min EUR, %) Sentral banks Sentral governments Regional governments or local authorities Rublic sector entities Ru	Stage 1 expo exposure guar	osure, of Stage 2 exposure	exposure, of which guaranteed	Stage 3	Stage 3 exposure, of which	ovisions for pro			Stage 1 exposure 0 0 0 0 0 0 0 0 0 0	exposure, of which guaranteed	Stage 2 exposure, o which guaranteed	31/12/20	22 Stage 3	ns for provisions	Stock of provisions for Stage 3 exposure 0 0 0 0 0 0	Coverage Ratio - Stage 3 exposure 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0	Stage 1 exposure	exposure, of which guaranteed	Stage 2 exposure 0 0 0 0 0 0	exposure, of which guaranteed		Stage 3	provisions for	Stock of provisions for Stage 2 exposure 0 0 0 0	Stock of provisions for Stage 3 exposure 0 - 0 - 0 - 0 - 0 -	verage Ratio - Stage 3 exposure
Row Num 169 170 171 172 173 174 175 176 177 178 179 180 181 182 183 184 185 186 187 188	(min EUR, %) Sentral banks Sentral governments Regional governments or local authorities Rublic sector entities Rublic sector entities Rublid sector entities Ru	Stage 1 expo exposure guar	osure, of Stage 2 exposure	exposure, of which guaranteed	Stage 3 exposure gu 0 0 0 0	Stage 3 exposure, of which guaranteed amount 0 0 0 0	ovisions for pro			Stage 1 exposure 0 0 0 0 0 0 0 0 0	exposure, of which guaranteed	Stage 2 exposure, o which guaranteed	Stage 3 exposure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 Exposure, of which guaranteed amount	ns for provisions	Stock of provisions for Stage 3 exposure 0 0 0 0 0	Coverage Ratio - Stage 3 exposure 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0	Stage 1 exposure 0 0 0 0 0 0	exposure, of which guaranteed	Stage 2 exposure 0 0 0 0 0 0	exposure, of which guaranteed	Stage 3 exposure 0 0 0 0	Stage 3 exposure, of which guaranteed amount 0 0	provisions for	Stock of provisions for Stage 2 exposure 0 0 0 0	Stock of provisions for Stage 3 exposure 0 - 0 - 0 - 0 - 0 -	verage Ratio - Stage 3 exposure
Row Num 169 170 171 172 173 174 175 176 177 178 179 180 181 182 183 184 185 186 187 188	(min EUR, %) Sentral banks Sentral governments Regional governments or local authorities Rublic sector entities Rublic sector entities Rublid sector entities Ru	Stage 1 exposure O O O O O O O Stage 1 O O O O O O O O O O O O O	Stage 2 exposure Stage 2 exposure O O O O O O O O O O O O O	exposure, of which guaranteed amount 0 0 0 0 0 0 0 0 0 Stage 2	Stage 3 exposure 0 0 0 31/12/2021	Stage 3 exposure, of which guaranteed amount 0 0 0 1 1 21 Stage 3 exposure, of which guaranteed amount guaranteed	ovisions for Stage 1 exposure e	O Stock of rovisions for pro	O - O - O - O - O - O - O - O -		exposure, of which guaranteed amount 0 0 0 0 0 Stage 1	Stage 2 exposure of which guaranteed amount of the stage 2 of the	31/12/20 Stage 3 exposure 0 0 0 0 0 0 0 Public guarantees - Ba 31/12/20	Stage 3 Exposure, of which guaranteed amount	o provisions Stage 2 exposure	0 0 0	Stage 3 exposure	0	exposure, of which guaranteed amount 0 0 0 0 0 Stage 1	0	exposure, of which guaranteed amount 0 0 0 0 Stage 2	Stage 3 exposure 0 0 0 31/12/	Stage 3 exposure, of which guaranteed amount 0 0 0 2/2023 Stage 3	provisions for Stage 1 exposure	0	0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 -	
Row Num	(min EUR, % sentral banks sentral governments segional governments or local authorities sublic sector entities sublic sector entities sublicational Organisations international Organisations institutions sorporates of which: SME secured by mortgages on immovable property of which: non-SME seems associated with particularly high risk sovered bonds slaims on institutions and corporates with a ST credit assessment sollective investments undertakings (CIU) quity ecuritisation other exposures tandardised Total (min EUR, %	Stage 1 exposure 0 0 0 0 0 Stage 1 exposure 0 0 Stage 1 exposure 0 Stage 1 exposure 0 under the stage 1 exposure 0 under	Stage 2 exposure Output Outp	exposure, of which guaranteed amount 0 0 0 0 0 0 0 0 0	Stage 3 exposure 0 0 0 31/12/2021 Stage 3 exposure qu	Stage 3 exposure, of which guaranteed amount 0 0 0 1 1 21 Stage 3 exposure, of which guaranteed amount guaranteed	ovisions for Stage 1 exposure e	Stock of covisions for productions for product	Ovisions for Stage 3 exposure O - O - O - O - O - O - O - O		exposure, of which guaranteed amount 0 0 0 0 Stage 1	Stage 2 exposure exposure, o which guaranteed amount 0 0 0 0 0 0 0	31/12/20 Stage 3 exposure 0 0 0 0 0 0 0 Public guarantees - Ba 31/12/20	Stage 3 Exposure, of which guaranteed amount	of Stock of provisions Stage 2 exposure	0 0 0	Coverage Ratio - Stage 3 exposure 0 - 0 - 0 - 0 - 0 - Coverage Ratio - Stage 3 exposure	Stage 1 exposure 0 0 0 0 0 0 0 0 Stage 1 exposure	exposure, of which guaranteed amount 0 0 0 0 0	Stage 2 exposure 0 0 0 0 0 0 0 0 0 0 0 0	exposure, of which guaranteed amount 0 0 0 0	Stage 3 exposure 0 0 0 0	Stage 3 exposure, of which guaranteed amount 0 0 0 0 0	provisions for	0	0 - 0 - 0 - 0 -	verage Ratio - Stage 3 exposure verage Ratio - Stage 3 exposure
Row Num	(min EUR, % sentral banks sentral governments segional governments or local authorities sublic sector entities sub	Stage 1 exposure 0 0 0 0 0 Stage 1 exposure 0 0 Stage 1 exposure 0 Stage 1 exposure 0 under the stage 1 exposure 0 under	Stage 2 exposure O O O O O Stage 2 exposure O Stage 2 exposure O Stage 2 exposure O Stage 2 exposure	exposure, of which guaranteed amount 0 0 0 0 0 0 0 0 0 Stage 2 exposure, of which guaranteed	Stage 3 exposure 0 0 0 31/12/2021 Stage 3 exposure qu	Stage 3 exposure, of which guaranteed amount 0 0 0 1 1 Stage 3 pro 0 0 0 1 1 1 1 1 1 1 1 1 1	ovisions for Stage 1 exposure e	O Stock of rovisions for pro	O - O - O - O - O - O - O - O -		exposure, of which guaranteed amount 0 0 0 Stage 1 exposure, of which guaranteed exposure, of which guaranteed	Stage 2 exposure exposure, o which guaranteed amount	31/12/20 Stage 3 exposure 0 0 0 0 0 0 0 Public guarantees - Ba 31/12/20	Stage 3 Exposure, of which guaranteed amount	o provisions Stage 2 exposure	0 0 0	Stage 3 exposure	0	exposure, of which guaranteed amount 0 0 0 Stage 1 exposure, of which guaranteed	0	exposure, of which guaranteed amount 0 0 0 Stage 2 exposure, of which guaranteed	Stage 3 exposure 0 0 0 31/12/	Stage 3 exposure, of which guaranteed amount 0 0 0 2/2023 Stage 3	provisions for Stage 1 exposure	0	0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 - 0 -	
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EBA EUROPEAN BANKING AUTHORITY								20	21 EU-	wide S		est: Cr	edit ris	k COVI	D-19 S	TA						
		76	77	78	79 31/12/2021	80	81	82	83	84	85 Mor a	86 atoria - Adverse Sc 31/12/2022	enario	88	89	90	91	92	93 31/12/2023	94	95	96
Row Num	(mln EUR,	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
1 2 3 4 5 6 7 8 9 10 11 Deutsche Bank	Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail	``	0	0 0	0 0 0 0	CAPOSUIC) 0	0 -	0	0	C) ()) 0 0	0	-	0			0 0	0 0	0 0	-
12 13 14	Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk		0	0 (0 0	(0	0 -	0	0	C	0 0	0	0	-	0	C) (0	0	0	-
15 16 17 18 19 20	Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures																					
21	Standardised Total			0	31/12/2021		J ₁	0 -		0	Mora	atoria - Adverse Sc 31/12/2022	enario	0	-	0)	31/12/2023	0	0	-
Row Num		Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3
22 23	Central banks Central governments				exposure	Stage 2 exposure	Stage 3 exposure	exposure				Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	exposure				exposure	Stage 2 exposure	Stage 3 exposure	exposure
24 25 26 27 28	Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates		0	0	0 0			0 -	0	0				0	-	0			0	0	0	-
30 31 32 GERMANY	of which: SME Retail of which: SME		0	0 (0 0	(0	0 -	0	0	C	0 0	0 0	0	-	0	C		0	0	0	-
33 34 35 36 37 38	Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)		0	0 (0 0	(0	0 -	0	0	C	0 0	0	0	-	0	C) (0	0	0	-
39 40 41	Equity Securitisation Other exposures		0					0	0	0				0		0				0	0	
42	Standardised Total		0	0 0	31/12/2021		J	υ <u> </u> -		0	Mora	atoria - Adverse Sc 31/12/2022	enario	0	-	0) (31/12/2023	0	0	-
Row Num	(mln EUR,	Stage 1 exposure %)	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
44 45 46	Central banks Central governments Regional governments or local authorities Public sector entities																					
47 48 49 50	Multilateral Development Banks International Organisations Institutions Corporates		0	0 0	0 0	(0	0 -	0	0	C	0 0	0	0	-	0	C		0	0	0	-
51 52 53 54 UNITED STATE	of which: SME Retail of which: SME Secured by mortgages on immovable property		0	0 (0 0	(0	0 -	0	0	C	0 0	0	0	-	0	C	(0	0	0	-
55 56 57	of which: non-SME Items associated with particularly high risk Covered bonds		0	0 (0 0	(0	0 -	0	0	C	0 0	0	0	-	0	C		0	0	0	-
58 59 60 61	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation																					
62 63	Other exposures Standardised Total		0	0 (0 0	(0	0 -	0	0	C	D C	0	0	-	0	C) (0	0	0	-
Row Num		Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	31/12/2021 Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	31/12/2022 Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	31/12/2023 Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3 exposure
64 65 66	Central banks Central governments Regional governments or local authorities	%)			exposure	exposure	exposure					exposure	exposure	exposure					exposure	exposure	exposure	
67 68 69	Public sector entities Multilateral Development Banks International Organisations Institutions																					
70 71 72 73	Corporates of which: SME Retail		0	0 0	0 0	(0 (0 -	0	0	C	0 0	0 0	0	-	0	C) (0	0	0	-
74 75 76 77	of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds		0	0 (0 0	(0 (0 -	0	0	C	0 0	0	0	-	0	C	(0	0	0	-
78 79 80	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)																					
82 83 84	Equity Securitisation Other exposures Standardised Total		0	0 (0 0	(0	0 -	0	0	C	0 0	0	0	-	0	C) (0	0	0	-
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Row Num	(mln EUR,	Stage 1 exposure %)	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure
85 86 87	Central banks Central governments Regional governments or local authorities																					
88 89 90 91	Public sector entities Multilateral Development Banks International Organisations Institutions																					
92 93 94 95 SPAIN	Corporates of which: SME Retail of which: SME		0	0 (0 0	(0 (0 -	0	0	0	0 0	0 0	0	-	0	(0) (0	0	0	-
96 97 98	Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk		0	0 (0 0	(0	0 -	0	0	C	0 0	0 0	0	-	0	C) (0	0	0	-
100 101 102	Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation																					
103 104 105	Securitisation Other exposures Standardised Total		0	0 (0 0	(0	0 -	0	0	C	0 0	0	0	-	0	(0	0	0	-

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												utsche Bank										
		76	77	78		80	81	82	83	84		86 Itoria - Adverse Sce		88	89	90	91	92			95	
		Stage 1	Stage 2	Stage 3	31/12/2021 Stock of provisions for	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio -	Stage 1	Stage 2	Stage 3	31/12/2022 Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Ratio -	Stage 1	Stage 2	Stage 3	31/12/2023 Stock of provisions for Stage 1	_	Stock of provisions for Stage 3	Coverag
	(mln EUR, %	exposure	Stage 2 exposure	exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Sta exp
	Central banks Central governments Regional governments or local authorities																					
	Public sector entities Multilateral Development Banks International Organisations																					
	Institutions Corporates		0 (0 (0 (0	0 -	0		0	0	0	0	-	0	0		0	0		0 -
UNITED KINGDOM	of which: SME Retail of which: SME		0 0) (0 () (0 (0 -	0	C	0	0	0	0	-	0	0		0	0		0 -
ONLIED KINGDOM	Secured by mortgages on immovable property of which: non-SME		0 0) (0 () (0 (0 -	0	C	0	0	0	0	-	0	0		0	0		0 -
	Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment																					
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	Securitisation Other exposures Standardised Total				0			0 -	0		0	0	0	0		0	0		0	0		0 -
	Standardised Total		<u> </u>		<u> </u>	,	5	<u> </u>			Mora	toria - Adverse Sce	nario	<u> </u>					<u></u>	<u> </u>		<u> </u>
					31/12/2021 Stock of	Stock of	Stock of					31/12/2022 Stock of	Stock of	Stock of					31/12/2023		Stock of	
	ć 1. - 1	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Stock of provisions for Stage 1	Stock of provisions for Stage 2	Stock of provisions for Stage 3	Covera St ex
	Central banks Central governments	0)			exposure	exposure	exposure					exposure	exposure	exposure					exposure	exposure	exposure	
	Regional governments or local authorities Public sector entities																					
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	Corporates of which: SME	C	0 0		0 (0 (0 -	0	C	0	0	0	0	-	0	0		0	0		0 -
SWITZERLAND	Retail of which: SME Secured by mortgages on immovable property		0					0 -	U		0	0	0	0	-	0	0					0 -
	of which: non-SME Items associated with particularly high risk Covered bonds	C	0 0) (0	0	0	0 -	0	C	0	0	0	0	-	0	0		0	0		0 -
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	Equity Securitisation																					
	Other exposures Standardised Total		0 0) (0 () (0 (0 -	0	C	0	0	0	0	-	0	0		0	0		0 -
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		Stage 1	Stage 2	Stage 3	Stock of provisions for	Stock of provisions for	Stock of provisions for	Coverage Ratio - Stage 3 exposure	Stage 1	Stage 2	Stage 3	Stock of provisions for Stage 1 exposure	Stock of provisions for	Stock of provisions for	Coverage Ratio -	Stage 1	Stage 2	Stage 3	Stock of provisions for	Stock of provisions for	Stock of provisions for	Covera
	(mln EUR, %	exposure	exposure	exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	exposure	exposure	exposure	exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	exposure	exposure	exposure	exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	Si ex
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					31/12/2021 Stock of	Stock of	Stock of					31/12/2022 Stock of	Stock of	Stock of					31/12/2023 Stock of	Stock of	Stock of	
	(mln EUR, %	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	Stock of provisions for Stage 2 exposure	Stock of provisions for Stage 3 exposure	Coverage Ratio - Stage 3 exposure	Stage 1 exposure	Stage 2 exposure	Stage 3 exposure	provisions for Stage 1 exposure	provisions for Stage 2 exposure	provisions for Stage 3 exposure	Coverage Sta exp
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		97 98	99	100 101	102 103	104	105 106	107 108	109 11	Deutsche Bank AG		114 115	116 117	118 119	120	121 122	123 124	125 126
		37		100	102	101	100	107	100	Public guarantees - Adv		117	110	110	120	122	123	123
		Stage 1		31/2 Stage 2	12/2021 Stage 3 Stock of	Stock of	Stock of Coverage Ratio	Stage 1	Stag	31/12/202 e 2	Stage 3 Stock of	Stock of Stock of		Stage 1	Stage 2	31/12/2023 Stage 3	Stock of Stock of	Stock of Control But
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8 9	Corporates of which: SME	0 0	0 0	0	0 0	0 0	0 -	0	0 0	0 0	0	0 0	0 -	0 0	0 0	0 (0 0	0 -
Deutsche Bank A	Retail of which: SME	24 0	0 0	0	0 0	0 0	0 5.569	24	0 0	0 0	0	0 0	0 5.56%	24 0	0 0	0 (0 0	0 5.56%
12 13	Secured by mortgages on immovable property of which: non-SME	0 0	0 0	0	0 0	0 0	0 -	0	0 0	0 0	0	0 0	0 -	0 0	0 0	0 (0 0	0 -
14 15	Items associated with particularly high risk Covered bonds																	
16 17	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)																	
19	Equity Securitisation Other expectator																	
21	Other exposures Standardised Total	0 0	0 0	0	0 0	0 0	0 -	0	0 0	0 0	0	0 0	0 -	0 0	0 0	0 (0 0	0 -
										Public guarantees - Adv								
		Stage 1		Stage 2	12/2021 Stage 3 Stock of	Stock of	Stock of Coverage Ratio	Stage 1			Stage 3 Stock of	Stock of Stock of		Stage 1	Stage 2	31/12/2023 Stage 3	Stock of Stock of	Stock of Course Basis
Row Num		Stage 1 exposure, of which guaranteed	Stage 2 exposure	exposure, of which guaranteed Stage 3 exposure	exposure, of provisions f which Stage 1	for provisions for pro	covisions for Stage 3 exposure Coverage Ratio Stage 3	Stage 1 exposure, which guarantee	of Stage 2 exposu whi d exposure guarai	ch Stage 3	provisions fo	or provisions for provisions	or Stage 1	exposure, of Stage which exposu	2 exposure, of which guaranteed	Stage 3 exposure, of which guaranteed	provisions for provisions for Stage 1 Stage 2	provisions for Stage 3 Coverage Ratio - Stage 3 exposure
22	Central banks	%) amount		amount	amount exposure	e exposure	exposure	amount	u guarai	int g	uaranteed exposure	Stage 2 Stage 3 exposure exposure	exposure	amount	amount	amount	exposure exposure	exposure
23 24	Central governments Regional governments or local authorities																	
25 26	Public sector entities Multilateral Development Banks																	
27 28	International Organisations Institutions																	
29 30	Corporates of which: SME	0 0	0	0	0 0	0 0	0 -	0	0 0	0 0	0	0 0	0 -	0 0	0 0	0 (0 0	0 -
31 32 GERMANY	Retail of which: SME	24 0	0 0	0	0 0	0 0	0 5.56	% 24	0 0	0 0	0	0 0	0 5.56%	24 0	0 0	0 (0 0	0 5.56%
33 34	Secured by mortgages on immovable property of which: non-SME	0 0	0 0	0	0 0	0 0	0 -	0	0 0	0 0	0	0 0	0 -	0 0	0 0	0 (0 0	0 -
35 36	Items associated with particularly high risk Covered bonds																	
37 38	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)																	
39 40	Equity Securitisation																	
41 42	Other exposures Standardised Total	0 0	0 0	0	0 0	0 0	0 -	0	0 0	0 0	0	0 0	0 -	0 0	0 0	0 (0 0	0 -
										Public guarantees - Adv	erse Scenario							
		Stage 1			12/2021 Stage 3			Stage 1	Stag	31/12/202	2			Stage 1	Stage 2	31/12/2023 Stage 3		
Row		Stage 1 exposure, of which	Stage 2	Stage 2 exposure, of Stage 3	Stage 3 exposure, of provisions f	for provisions for pro	Stock of Coverage Ratio	Stage 1 exposure, which	of Stage 2 exposu	re, of Stage 3	Stage 3 stock of provisions for prov	Stock of Stock of provisions	or Coverage Ratio - Stage 1	Stage 1 exposure, of which stage		Stage 3 exposure, of	Stock of Stock of provisions for provisions for	Stage 2
Num	(mln EUR,	exposure	exposure	guaranteed exposure amount	guaranteed Stage 1 amount exposure	Stage 2 exposure	Stage 3 exposure exposure	exposure guarantee	d guarai		uaranteed exposure	Stage 2 Stage 3 exposure exposure	exposure exposure	guaranteed exposu amount	guaranteed e	exposure guaranteed amount	Stage 1 Stage 2 exposure	Stage 3 exposure exposure
43 44	Central banks Central governments																	
45 46	Regional governments or local authorities Public sector entities																	
47 48	Multilateral Development Banks International Organisations																	
49 50	Institutions Corporates	0 0	0 0	0	0 0	0 0	0 -	0	0 0	0 0	0	0 0	0 -	0 0	0 0	0 (0 0	0 -
51 52 53 UNITED STATES	of which: SME Retail of which: SME	0 0	0 0	0	0 0	0 0	0 -	0	0 0	0 0	0	0 0	0 -	0 0	0 0	0 (0 0	0 -
54 55	Secured by mortgages on immovable property of which: non-SME	0 0	0 0	0	0 0	0 0	0 -	0	0 0	0 0	0	0 0	0 -	0 0	0 0	0 (0 0	0 -
56 57	Items associated with particularly high risk Covered bonds																	
58 59	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)																	
60 61	Equity Securitisation																	
62 63	Other exposures Standardised Total	0 0	0 0	0	0 0	0 0	0 -	0	0 0	0 0	0	0 0	0 -	0 0	0 0	0 (0 0	0 -
										Public guarantees - Adv	erse Scenario							
		Stage 1		31/: Stage 2	12/2021 Stage 3 Stock of			Stage 1	Stag	31/12/202 e 2	Stane 3			Stage 1	Stage 2	31/12/2023 Stage 3		
Row		Stage 1 exposure, of which	Stage 2 exposure	exposure, of which exposure	exposure, of provisions f	for provisions for pro	Stock of Coverage Ratio Stage 3	- Stage 1 exposure, which guarantee		re, of Stage 3	posure, of provisions for		or Stage 1	exposure, of Stage which exposu	OVERGUES OF	Stage 3 exposure, of	Stock of Stock of provisions for	Stock of provisions for Stage 3
Num	(mln EUR, ^o	exposure	exposure	guaranteed exposure amount	guaranteed Stage 1 amount exposure	Stage 2 exposure	Stage 3 exposure Stage 3 exposure	exposure guarantee amount	d exposure guarai amo	iteeu g	uaranteed Stage 1 amount exposure	Stage 2 Stage 3 exposure exposure	Stage 3 exposure	guaranteed exposu amount	guaranteed e amount	exposure guaranteed amount	Stage 1 Stage 2 exposure	Stage 3 exposure exposure
65	Central banks Central governments Regional governments or local authorities																	
67 68	Regional governments or local authorities Public sector entities Multilateral Development Banks																	
69 70	International Organisations Institutions																	
71 72	Corporates of which: SME	0 0	0 0	0	0 0	0 0	0 -	0	0 0	0 0	0	0 0	0 -	0 0	0 0	0 (0 0	0 -
73 74 ITALY	Retail of which: SME	0 0	0 0	0	0 0	0 0	0 -	0	0 0	0 0	0	0 0	0 -	0 0	0 0	0 (0 0	0 -
75 76	Secured by mortgages on immovable property of which: non-SME	0 0	0 0	0	0 0	0 0	0 -	0	0 0	0 0	0	0 0	0 -	0 0	0 0	0 (0 0	0 -
77 78	Items associated with particularly high risk Covered bonds																	
79 80	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)																	
81 82	Equity Securitisation																	
84	Other exposures Standardised Total	0 0	0 0	0	0 0	0 0	0 -	0	0 0	0 0	0	0 0	0 -	0 0	0 0	0 (0 0	0 -
										Public guarantees - Adv								
		Stage 1		Stage 2	12/2021 Stage 3 Stock of	Stock of	Stock of Coverage Patie	Stage 1	Stag	31/12/202 e 2	Stage 3 Stock of	Stock of Stock of		Stage 1	Stage 2	31/12/2023 Stage 3	Stock of Stock of	Stock of Coverage Patie
Row Num		Stage 1 exposure, of which	Stage 2 exposure	exposure, of which guaranteed Stage 3 exposure	exposure, of provisions f	for provisions for pro	ovisions for	- Stage 1 exposure, which guarantee	of Stage 2 exposu d exposure guarar	re, of Chara 2 ex	posure, of provisions for	or provisions for provisions	or Chara 3 Stage 1	exposure, of which stage exposu	- -	Stage 3 exposure, of which	provisions for provisions for	provisions for Coverage Ratio -
85	Central banks (mln EUR, 9	%) guaranteed amount		guaranteed amount	guaranteed Stage 1 amount exposure	Stage 2 exposure	Stage 3 exposure	guarantee	d guarai amo	unt g	uaranteed exposure	Stage 2 Stage 3 exposure exposure	exposure	guaranteed amount	guaranteed	guaranteed amount	Stage 1 Stage 2 exposure	Stage 3 exposure exposure
86 87	Central governments Regional governments or local authorities																	
88 89	Public sector entities Multilateral Development Banks																	
90 91	International Organisations Institutions																	
92 93	Corporates of which: SME	0 0	0 0	0	0 0	0 0	0 -	0	0 0	0 0	0	0 0	0 -	0 0	0 0	0 (0 0	0 -
94 95 SPAIN	Retail of which: SME	1 0	0 0	0	0 0	0 0	0 -	1	0 0	0 0	0	0 0	0 -	1 0	0 0	0 (0 0	0 -
96 97	Secured by mortgages on immovable property of which: non-SME	0 0	0 0	0	0 0	0 0	0 -	0	0 0	0 0	0	0 0	0 -	0 0	0 0	0 (0 0	0 -
98	Items associated with particularly high risk Covered bonds																	
100	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)																	
102	Equity Securitisation																	
104	Other exposures Standardised Total	0 0	0 0	0	0 0	0 0	0 -	0	0 0	0 0	0	0 0	0 -	0 0	0 0	0 (0 0	0 -

	97 98 99	100 101	102 103	104 105 106	107 108	109 110	111 112	113 114	115 116 117	118 119	120 121	122 123 124	125 126
Row Num (mln EUR	Stage 1 exposure, of which exposure guaranteed amount	Stage 2	2/2021 Stage 3 exposure, of which guaranteed amount Stock of provisions for Stage 1 exposure	Stock of provisions for Stage 2 Stage 3 exposure exposure		Stage 2 Stage 2 exposure, of which guaranteed amount	Public guarantees - Adverse Scenario 31/12/2022 Stage 3 exposure, of which guaranteed amount	Stock of Stock of Stock of provisions for provisions for provisions for provisions	ock of isions for stage 3	Stage 1 exposure, of Stage 2 which exposure guaranteed amount	Stage 2 exposure, of which guaranteed amount	Chara 2	Stock of provisions for Stage 3 exposure
Central banks Central governments Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations	amount	amount	amount		amount	amount	amount			amount	amount	amount	
Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME	0 0 0	0 0 0		0 0 -	0 0	0 0 0	0 0 0	0 0	0 - 0 -	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 -
Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures Standardised Total									0 -				
Row	Stage 1 exposure, of which exposure guaranteed Stage 2 exposure	Stage 2	2/2021 Stage 3 exposure, of which which Stock of provisions for	Stock of provisions for Stage 3	Stago 1	Stage 2 exposure exposure guaranteed	Public guarantees - Adverse Scenario 31/12/2022 Stage 3 exposure, of which guaranteed	Stock of Stock of Stock provisions for provisions	ock of isions for Stage 3 Coverage Ratio - Stage 1 exposure	Stage 1 exposure, of which guaranteed Stage 2 exposure	Stage 2 exposure, of which guaranteed Stage 3 exposure	Stage 3 exposure, of Stock of Stock of	Stock of provisions for Stage 3
127 128 129 130 131 Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks	exposure guaranteed amount exposure	guaranteed amount exposure	which guaranteed amount provisions for Stage 1 exposure	provisions for Stage 2 exposure exposure	exposure guaranteed amount	exposure guaranteed amount	exposure which guaranteed amount	Stage 1 Stage 2 Stage 2 exposure exposure exposure	Stage 3 exposure exposure Stage 1 exposure	guaranteed exposure	guaranteed amount exposure	which guaranteed amount Stage 1 exposure Provisions for Stage 2 exposure	Stage 3 exposure
International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property	0 0 0	0 0 0		0 0 0 -	0	0 0 0	0 0 0 0 0 0 0 0 0	0 0 0	0 - 0 -	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 -
of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation													
146 147 Other exposures Standardised Total	O O O Stage 1	Stage 2	2/2021 Stage 3 Stock of	Stock of Stock of Covers of Reverse Re-	Stage 1	Stage 2	Public guarantees - Adverse Scenario 31/12/2022 Stage 3	Stock of Stock of Sto	ock of	0 0 Stage 1	0 0 0 0 31/12/20 Stage 2	Stage 3 Stock of Stock of	O O - Stock of Course Patie
Num 148 149 150 151 Central banks Central governments Regional governments or local authorities Public sector entities	Stage 1 exposure, of which guaranteed amount Stage 2 exposure	exposure, of which guaranteed amount	exposure, of which guaranteed amount provisions for Stage 1 exposure	provisions for Stage 2 exposure exposure Coverage Ra Stage 3 exposure exposure	exposure which	Stage 2 exposure, of which guaranteed amount	Stage 3 exposure exposure, of which guaranteed amount	provisions for provisions for provisions for Stage 1 Stage 2 Stage 2 exposure exposure exposure	Coverage Ratio - Stage 3 posure Stage 3 exposure Stage 1 exposure	exposure, of which guaranteed amount	quaranteed exposure	exposure, of which guaranteed amount provisions for Stage 1 exposure exposure	Stage 3
152 153 154 155 156 157 158 NETHERLANDS Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME	0 0	0 0 0	0 0	0 0 -	0	0 0 0	0 0 0	0 0	0 -	0 0	0 0 0	0 0	0 0 -
Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation		0 0						0 0	0 -	0 0	0 0 0	0 0	0 0 -
167 Other exposures 168 Standardised Total	0 0	0 0 0	0 (0 0-	0	0		0 0	0 -	0 0	0 0 0	0 0	0 0-
	Stage 1		2/2021 Stage 3		Stage 1		Public guarantees - Adverse Scenario 31/12/2022			Stage 1	31/12/20 Stage 2	Chara 2	
Row Num (mln EUR 169 170 Central banks Central governments	Stage 1 exposure, of which exposure guaranteed amount	Stage 2 exposure, of which Stage 3	2/2021 Stage 3 exposure, of which guaranteed amount Stage 1 exposure	Stock of provisions for Stage 2 Stage 3 exposure Exposure	tio - Stage 1 exposure, of which guaranteed amount	Stage 2 exposure Stage 2 exposure, of which guaranteed amount		Stock of Stock of Stock provisions for provisions	ock of isions for tage 3 exposure Stage 1 exposure	Stage 1 exposure, of which guaranteed amount	Stage 2 exposure, of Stage 3 which	Stage 3 exposure, of which guaranteed amount Stock of provisions for provisions for Stage 1 exposure exposure	Stock of provisions for Stage 3 exposure
Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME	Stage 1 exposure, of which exposure guaranteed Stage 2	Stage 2 exposure, of which guaranteed Stage 3 exposure	Stage 3 exposure, of which Stock of provisions for		tio - Stage 1 exposure, of which guaranteed	Stage 2 exposure, of which guaranteed	31/12/2022 Stage 3 exposure, of which	Stock of Stock of Stock provisions for provisions	ock of isions for stage 3 exposure Coverage Ratio - Stage 1 exposure Stage 3 exposure	exposure, of Stage 2 which exposure	Stage 2 exposure, of Stage 3 which	Stage 3 exposure, of provisions for	provisions for
Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment	Stage 1 exposure, of which exposure guaranteed Stage 2	Stage 2 exposure, of which guaranteed Stage 3 exposure	Stage 3 exposure, of which Stock of provisions for		tio - Stage 1 exposure, of which guaranteed	Stage 2 exposure, of which guaranteed	31/12/2022 Stage 3 exposure, of which	Stock of Stock of Stock provisions for provisions	ock of isions for stage 3 exposure Coverage Ratio - Stage 1 exposure Stage 1 - Stage	exposure, of Stage 2 which exposure	Stage 2 exposure, of Stage 3 which	Stage 3 exposure, of provisions for	provisions for
Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds	Stage 1 exposure, of which exposure guaranteed Stage 2	Stage 2 exposure, of which guaranteed Stage 3 exposure	Stage 3 exposure, of which Stock of provisions for		tio - Stage 1 exposure, of which guaranteed	Stage 2 exposure Stage 2 exposure, of which guaranteed amount 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	31/12/2022 Stage 3 exposure, of which	Stock of provisions for Stage 1 exposure exposure on the stage 2 exposure of 2 exposur	ock of sisions for stage 3 exposure O - O - O - O - O - O - O -	exposure, of Stage 2 which exposure	Stage 2 exposure, of Stage 3 which	Stage 3 exposure, of provisions for	provisions for
Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail Of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures Standardised Total Row Num Central banks Central banks Central banks	Stage 1 exposure Stage 2 exposure Which guaranteed amount	Stage 2 exposure, of which guaranteed amount 0 0 0 0 0 0 0 0 0 0 0 0 0 1 0 0 0 1 1 1 1	Stage 3 exposure, of which Stock of provisions for		Stage 1 exposure Stage 1 exposure, of which guaranteed amount 0 0 0 Stage 1 Stage 1 Stage 1 Stage 1	Stage 2 exposure Stage 2 exposure, of which guaranteed amount 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure Stage 3 exposure, of which guaranteed amount 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stock of provisions for Stage 1 exposure exposur	ock of sisions for tage 3 exposure Coverage Ratio - Stage 1 exposure O - O - O - O - O - O - O - O - O - O	exposure, of which guaranteed amount O O O O O O O O O O O O O O O O O O O	Stage 2 exposure, of which guaranteed amount O O O O O O O O O O O O O O O O O O O	Stage 3 exposure, of which guaranteed amount O O O O O O O O O O O O O O O	provisions for Stage 3 exposure O O O O O O O O O O O O O O O O O O O
Central banks Central governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: non-SME Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures Standardised Total Row Num Row Num Central banks Central governments Regional governments Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Institutions Institutions Institutions Institutions Corporates	Stage 1 exposure Stage 1 exposure O O O O O Stage 2 exposure exposure Stage 2 exposure O O O O Stage 2 exposure O O O Stage 2 exposure Stage 1 exposure Stage 1 exposure Stage 1 exposure Stage 1 exposure Stage 2 exposure Stage 2 exposure Stage 2 exposure Stage 2 exposure	Stage 2 exposure, of which guaranteed amount 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure, of which guaranteed amount 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	provisions for Stage 2 exposure Stage 3 exposure Do 0 0 0 - D 0 0 0 - D 0 0 0 - D 0 0 0 - D 0 0 0 - D 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 0 - D 0 0 0 0 0 0 - D 0 0 0 0 0 0 - D 0 0 0 0 0 0 - D 0 0 0 0 0 0 - D 0 0 0 0 0 0 - D 0 0 0 0 0 0 - D 0 0 0 0 0 0 - D 0 0 0 0 0 0 - D 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 1 exposure Stage 1 exposure O O Stage 1 exposure, of which guaranteed amount O Stage 1 exposure, of which guaranteed amount Stage 1 exposure, of which guaranteed	Stage 2 exposure Stage 2 exposure, of which guaranteed amount 0 0 0 0 0 0 0 0 0 0 Stage 2 exposure, of which guaranteed amount Stage 2 exposure, of which guaranteed guaranteed	Stage 3 exposure Stage 3 exposure, of which guaranteed amount 0	Stock of provisions for Stage 1 exposure exposur	age 3 posure O - O - O - O - O - O - Stage 3 exposure exposure exposure Stage 3 exposure exposure Stage 3 exposure exposure	exposure, of which guaranteed amount Stage 2 exposure 0 0 0 0 0 0 0 0 0 Stage 1 exposure, of which guaranteed guaranteed guaranteed	Stage 2 exposure, of which guaranteed amount O O O O O O O O O O O O O O O O O O O	Stage 3 exposure, of which guaranteed amount 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	provisions for Stage 3 exposure Stage 3 exposure O O O O O O O O O O O O O O O O O O O
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Central banks Central governments Cerporates Cerporates Of which: SME Central governments Cerporates Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Securitisation Other exposures Central governments Cerporates Central governments Cerporates Central governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Cerporates Corporates	Stage 1 exposure Stage 1 exposure O O O O O Stage 2 exposure exposure Stage 2 exposure O O O O Stage 2 exposure O O O Stage 2 exposure Stage 1 exposure Stage 1 exposure Stage 1 exposure Stage 1 exposure Stage 2 exposure Stage 2 exposure Stage 2 exposure Stage 2 exposure	Stage 2 exposure, of which guaranteed amount 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3 exposure, of which guaranteed amount 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	provisions for Stage 2 exposure Stage 3 exposure Do 0 0 0 - D 0 0 0 - D 0 0 0 - D 0 0 0 - D 0 0 0 - D 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 - D 0 0 0 0 0 0 - D 0 0 0 0 0 0 - D 0 0 0 0 0 0 - D 0 0 0 0 0 0 - D 0 0 0 0 0 0 - D 0 0 0 0 0 0 - D 0 0 0 0 0 0 - D 0 0 0 0 0 0 - D 0 0 0 0 0 0 - D 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 0 0 0 0 0 0 - D 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 1 exposure Stage 1 exposure O O Stage 1 exposure, of which guaranteed amount O Stage 1 exposure, of which guaranteed amount Stage 1 exposure, of which guaranteed	Stage 2 exposure Stage 2 exposure, of which guaranteed amount 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Stage 3	Stock of provisions for Stage 1 exposure exposur	age 3 posure O - O - O - O - O - O - Stage 3 exposure exposure exposure Stage 3 exposure exposure Stage 3 exposure exposure	exposure, of which guaranteed amount Stage 2 exposure 0 0 0 0 0 0 0 0 0 Stage 1 exposure, of which guaranteed guaranteed guaranteed	Stage 2 exposure, of which guaranteed amount O O O O O O O O O O O O O O O O O O O	Stage 3 exposure, of which guaranteed amount 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	provisions for Stage 3 exposure Stage 3 exposure O O O O O O O O O O O O O O O O O O O
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2021 EU-wide Stress Test: Securitisations

			1	2	3	4	5	6	7
			Actual		Baseline Scenario			Adverse Scenario	
Row Num		(mln EUR)	31/12/2020	31/12/2021	31/12/2022	31/12/2023	31/12/2021	31/12/2022	31/12/2023
1		SEC-IRBA	40,822						
2		SEC-SA	17,533						
3	Exposure values	SEC-ERBA	4,276						
4		SEC-IAA	0						
5		Total	62,631						
6		SEC-IRBA	7,343	8,680	10,506	10,808	14,376	19,786	20,513
7		SEC-SA	4,605	5,236	6,302	6,447	14,230	15,765	16,119
8	REA	SEC-ERBA	2,399	2,904	2,908	2,954	4,599	5,303	5,705
9	KEA	SEC-IAA	0	0	0	0	0	0	0
10		Additional risk exposure amounts	120	120	120	120	120	120	120
11		Total	14,467	16,939	19,836	20,329	33,325	40,974	42,457
12	Impairments	Total banking book others than assessed at fair value		18	0	0	115	52	28



2021 EU-wide Stress Test: Risk exposure amounts

		1	2	3	4	5	6	7
		Actual	3	aseline scenario		ı	Adverse scenario	
RowN um	(mln EUR)	31/12/2020	31/12/2021	31/12/2022	31/12/2023	31/12/2021	31/12/2022	31/12/2023
1	Risk exposure amount for credit risk	225,124	228,133	231,409	232,249	262,325	270,214	270,492
2	Risk exposure amount for securitisations and re-securitisations	14,467	16,939	19,836	20,329	33,325	40,974	42,457
3	Risk exposure amount other credit risk	210,657	211,194	211,573	211,920	229,000	229,240	228,035
4	Risk exposure amount for market risk	34,872	34,872	34,872	34,872	32,765	32,980	33,035
5	Risk exposure amount for operational risk	68,899	70,524	68,899	68,899	71,787	70,539	70,909
6	Other risk exposure amounts	56	56	56	56	56	56	56
7	Total risk exposure amount	328,951	333,585	335,236	336,076	366,933	373,789	374,492
8	Total Risk exposure amount (transitional)	328,951	333,585	335,236	336,076	366,933	373,789	374,492
9	Total Risk exposure amount (fully loaded)	328,951	333,585	335,236	336,076	366,933	373,789	374,492



2021 EU-wide Stress Test: Capital

				1	2	3	4	5	6	7	8
				IFRS 9 first implementation	Actual		Baseline Scenario		Ac	lverse Scenario	
RowN				01/01/2018	31/12/2020	2021	2022	2023	2021	2022	2023
um 1		Δ	OWN FUNDS (mln EUR,%)		58,677	59,551	60,050	59,358	46,991	45,293	41,925
2		A 1			•	•	•	•	·	-	
2		A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)		44,885	45,758	46,524	45,832	32,681	31,663	28,305
3		A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)		45,890	45,890	45,890	45,890	45,890	45,890	45,890
4		A.1.1.1	Of which: CET1 instruments subscribed by Government		0	0	0	0	0	0	(
5		A.1.2	Retained earnings		10,037	10,891	11,663	11,661	-145	102	-1,383
6		A.1.3	Accumulated other comprehensive income		-1,118	-1,118	-1,118	-1,118	-2,462	-2,462	-2,462
7		A.1.3.1	Arising from full revaluation, cash flow hedge and liquidity reserves		282	282	282	282	-377	-377	-377
8		A.1.3.2	OCI Impact of defined benefit pension plans [gain or (-) loss]		0	0	0	0	-684	-684	-684
9		A.1.3.3	Other OCI contributions		-1,400	-1,400	-1,400	-1,400	-1,400	-1,400	-1,400
10		A.1.4	Other Reserves		0	0	0	0	0	0	0
11		A.1.5	Funds for general banking risk		0	0	0	0	0	0	
12					905	905	905	905	905	905	900
12		A.1.6	Minority interest given recognition in CET1 capital		805	805	805		805	805	805
13		A.1.7	Adjustments to CET1 due to prudential filters		-1,542	-1,660	-1,660	-1,660	-2,830	-2,830	-2,830
14		A.1.7.1	(-) Value adjustments due to the requirements for prudent valuation (AVA)		-1,430	-1,430	-1,430	-1,430	-2,960	-2,960	-2,960
15		A.1.7.2	Cash flow hedge reserve		-11	-11	-11	-11	-11	-11	-11
16		A.1.7.3	Other adjustments		-101	-219	-219	-219	141	141	141
17		A.1.8	(-) Intangible assets (including Goodwill)		-4,635	-4,635	-4,645	-4,679	-4,635	-4,645	-4,679
18		A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs		-1,353	-1,273	-1,198	-1,171	-1,353	-1,247	-1,247
19		A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses		-99	-121	0	0	0	0	0
20		A.1.11	(-) Deduction due to the application of Regulation (EU) No 2019/630 amending Regulation (EU) No 575/2013 as		•	_	-161	-862	3	-161	-1,160
20		A.1.11	regards minimum loss coverage for non-performing exposures ("NPL calendar")		0	-3	-101	-802	-3	-101	-1,160
21		A.1.12	(-) Defined benefit pension fund assets		-772	-772	-772	-772	-676	-676	-676
22		A.1.13	(-) Reciprocal cross holdings in CET1 Capital		0	0	0	0	0	0	0
23		A.1.14	(-) Excess deduction from AT1 items over AT1 Capital		0	0	0	0	0	0	0
24		A.1.15	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight		0	0	0	0	0	0	0
21		AIIII	() Deductions related to assets which can diternatively be subject to a 11250 % risk weight						<u> </u>	· ·	
25		A.1.15.1	Of which: from securitisation positions (-)		0	0	0	0	0	0	0
26			(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a								
26		A.1.16	significant investment		0	0	0	0	0	0	0
27		A.1.17	(-) Deductible DTAs that rely on future profitability and arise from temporary differences		-75	0	0	0	-1,913	-1,894	-2,146
28		A.1.18	(-) CET1 instruments of financial sector entities where the institution has a significant investment		0	0	0	0	0	0	0
29		A.1.19	(-) Amount exceeding the 17.65% threshold		0	0	0	0	0	0	0
30	OWN FUNDS	A.1.20	(-) Additional deductions of CET1 Capital due to Article 3 CRR		0	0	0	0	0	0	0
31		A.1.21	CET1 capital elements or deductions - other		-2,306	-2,306	-2,306	-2,306	-2,306	-2,306	-2,306
32		A.1.22	Amount subject to IFRS 9 transitional arrangements		-78	-101	-89	-167	-2,348	-1,501	-1,073
33		A.1.22.1	Increase in IFRS 9 ECL provisions net of EL as of 01/01/2018 compared to related IAS 39 figures as at 31/12/17 ("static part")	78	78	78	78	78	78	78	78
34		A.1.22.2	Increase in non-credit-impaired IFRS 9 ECL provisions net of EL compared to related IFRS 9 figures as at		0	0	0	0	0	0	0
35		A.1.22.3	between 01/01/2018 and 31/12/2019 ("old dynamic part") Increase of CET1 capital due to the tax deductibility of the amounts above ("static part + old dynamic part")		0	0	0	0	0	0	0
36		A.1.22.4	Increase in non-credit-impaired IFRS 9 ECL provisions net of EL compared to related IFRS 9 figures as at		0	23	11	90	2,270	1,423	996
			01/01/2020 ("new dynamic part")		0	23	11	90	2,270	1,423	
37		A.1.22.4.1	Increase of CET1 capital due to the tax deductibility of the amounts above ("new dynamic part")		0	0	0	0	0	0	0
38		A.1.23	Transitional adjustments		54	62	28	45	2,309	1,087	498
39		A.1.23.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)		0	0	0	0	0	0	0
40		A.1.23.2	Transitional adjustments due to additional minority interests (+/-)		0	0	0	0	0	0	0
41		A.1.23.3	Adjustments due to IFRS 9 transitional arrangements		54	62	28	45	2,309	1,087	498
42		A.1.23.3.1	From the increased IFRS 9 ECL provisions net of EL		54	62	28	45	2,309	1,087	498
43		A.1.23.3.2	From the amount of DTAs that is deducted from CET1 capital		0	0	0	0	0	0	0
44		A.1.23.4	Other transitional adjustments to CET1 Capital		0	0	0	0	0	0	0
45		A.1.23.4.1	Of which: due to DTAs that rely on future profitability and do not arise from temporary differences		n	n		n.	0	0	
46		A.1.23.4.2	Of which: due to DTAs that rely on future profitability and arise from temporary differences and CET1		<u> </u>	<u> </u>	0	0	0	0	
47		A.1.23.4.2 A.1.23.4.3	instruments of financial sector entities where the institution has a significant investment Of which: due to unrealised gains and losses measured at fair value through other comprehensive income in			-	0	0		0	-
			view of COVID-19 pandemic		0	0	0	0	U	0	0
48		A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)		6,848		ŕ	5,748	6,848	5,748	5,748
49		A.2.1	Additional Tier 1 Capital instruments		5,748	5,748	5,748	5,748	5,748	5,748	5,748
50		A.2.2	(-) Excess deduction from T2 items over T2 capital		0	0	0	0	0	0	0
51		A.2.3	Other Additional Tier 1 Capital components and deductions		0	0	0	0	0	0	0
52		A.2.4	Additional Tier 1 transitional adjustments		1,100	1,100	0	0	1,100	0	0
53		A.2.4.1	Of which: adjustments due to IFRS 9 transitional arrangements		0	0	0	0	0	0	0
54		A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)		51,734	52,607	52,273	51,581	39,530	37,412	34,053
55		A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)		6,944	6,944	7,777	7,777	7,461	7,882	7,872
56		A.4.1	Tier 2 Capital instruments		6,623	6,623	6,623	6,623	6,623	6,623	6,623
					,						
57		A.4.2	Other Tier 2 Capital components and deductions		0	0	1,154	1,154	518	1,259	1,249
58		A.4.3	Tier 2 transitional adjustments		320	320	0	0	320	0	0
59		A.4.3.1	Of which: adjustments due to IFRS 9 transitional arrangements		0	0	0	0	0	0	C
60		A.5	Grandfathered Additional Tier 1 Capital instruments eligible as Tier 2		0	n	0	0	0	0	n
						<u> </u>			<u> </u>	ŏ	



2021 EU-wide Stress Test: Capital

			Deutsche bank AG	1	2	3	4	5	6	7	8
				IFRS 9 first implementation	Actual		Baseline Scenario		Ac	Iverse Scenario	
RowN um			(mln EUR,%)	01/01/2018	31/12/2020	2021	2022	2023	2021	2022	2023
61		В	TOTAL RISK EXPOSURE AMOUNT		328,951	333,585	335,236	336,076	366,933	373,789	374,492
62	TOTAL RISK EXPOSURE AMOUNT	B.1	Of which: Transitional adjustments included		0	0	0	0	0	0	0
63		B.2	Adjustments due to IFRS 9 transitional arrangements		0	0	0	0	0	0	0
64		C.1	Common Equity Tier 1 Capital ratio		13.64%	13.72%	13.88%	13.64%	8.91%	8.47%	7.56%
65	CAPITAL RATIOS (%) Transitional period	C.2	Tier 1 Capital ratio		15.73%	15.77%	15.59%	15.35%	10.77%	10.01%	9.09%
66		C.3	Total Capital ratio		17.84%	17.85%	17.91%	17.66%	12.81%	12.12%	11.20%
67		D.1	COMMON EQUITY TIER 1 CAPITAL (fully loaded)		44,831	45,696	46,497	45,787	30,372	30,576	27,807
68	Fully loaded CAPITAL	D.2	TIER 1 CAPITAL (fully loaded)		50,579	51,445	52,245	51,536	36,121	36,325	33,555
69		D.3	TOTAL CAPITAL (fully loaded)		57,203	58,068	60,022	59,313	43,261	44,206	41,428
70		E.1	Common Equity Tier 1 Capital ratio		13.63%	13.70%	13.87%	13.62%	8.28%	8.18%	7.43%
71	CAPITAL RATIOS (%) Fully loaded	E.2	Tier 1 Capital ratio		15.38%	15.42%	15.58%	15.33%	9.84%	9.72%	8.96%
72		E.3	Total Capital ratio		17.39%	17.41%	17.90%	17.65%	11.79%	11.83%	11.06%
73		F	Total amount of instruments with mandatory conversion into ordinary shares upon a fixed date in the 2021 - 2023 period (cumulative conversions) (1)		0	0	0	0	0	0	0
74		G	Total Additional Tier 1 and Tier 2 instruments eligible as regulatory capital under the CRR provisions that convert into Common Equity Tier 1 or are written down upon a trigger event (2)		0	5,748	5,748	5,748	5,748	5,748	5,748
75		G.1	Of which: eligible instruments whose trigger is above CET1 capital ratio in the adverse scenario (2)		0	0	0	0	0	0	0
76	Memorandum items	H.1	Total leverage ratio exposures (transitional)		1,078,268	1,078,268	1,078,268	1,078,268	1,078,268	1,078,268	1,078,268
77		H.2	Total leverage ratio exposures (fully loaded)		1,078,213	1,078,213	1,078,213	1,078,213	1,078,213	1,078,213	1,078,213
78		Н.3	Leverage ratio (transitional)		4.80%	4.88%	4.85%	4.78%	3.67%	3.47%	3.16%
79		H.4	Leverage ratio (fully loaded)		4.69%	4.77%	4.85%	4.78%	3.35%	3.37%	3.11%
80		P.1	Capital conservation buffer		2.50%	2.50%	2.50%	2.50%	2.50%	2.50%	2.50%
81		P.2	Countercyclical capital buffer		0.02%	0.02%	0.02%	0.02%	0.00%	0.00%	0.00%
82	Transitional combined	P.3	O-SII buffer		2.00%	2.00%	2.00%	2.00%	2.00%	2.00%	2.00%
83	buffer requirements (%)	P.4	G-SII buffer		2.00%	1.50%	1.50%	1.50%	1.50%	1.50%	1.50%
84		P.5	Systemic risk buffer applied to all exposures according to article 133 (4) of CRD IV		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
85		P.5.1	Systemic risk buffer applied to domestic exposures only according to article 133 (5) of CRD IV		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
86		P.6	Combined buffer		4.52%	4.52%	4.52%	4.52%	4.50%	4.50%	4.50%
87		R.1	Pillar 2 capital requirement		2.50%	2.50%	2.50%	2.50%	2.50%	2.50%	2.50%
88		R.1.1	Of which: CET1		1.41%	1.41%	1.41%	1.41%	1.41%	1.41%	1.41%
89	Pillar 2 (%)	R.2	Total SREP capital requirement (applicable requirement to be met at all times - including adverse scenario - according to EBA/GL/2018/03)		10.50%	10.50%	10.50%	10.50%	10.50%	10.50%	10.50%
90		R.2.1	Of which: CET1		5.91%	5.91%	5.91%	5.91%	5.91%	5.91%	5.91%
91		R.3	Overall capital requirement (applicable requirement under the baseline scenario according to EBA/GL/2018/03)		15.02%	15.02%	15.02%	15.02%	15.00%	15.00%	15.00%
92		R.3.1	Of which: CET1 (relevant input for maximum distributable amount calculation according to Art 141 CRD)		10.42%	10.42%	10.42%	10.42%	10.41%	10.41%	10.41%



2021 EU-wide Stress Test: P&L

		1	2	3	4	5	6	7
	_	Actual		Baseline scenario			Adverse scenario	
Rowl um	(mln EUR)	31/12/2020	31/12/2021	31/12/2022	31/12/2023	31/12/2021	31/12/2022	31/12/2023
1	Net interest income	11,319	11,166	10,267	8,614	9,945	9,263	7,465
2	Interest income	18,902	141,906	120,474	108,041	138,495	116,960	104,257
3	Interest expense	-7,583	-130,740	-110,207	-99,427	-128,296	-107,697	-96,792
4	Dividend income	143	143	143	143	72	72	72
5	Net fee and commission income	9,238	9,238	9,238	9,238	7,353	7,345	7,327
6	Gains or losses on financial assets and liabilities held for trading and trading financial assets and trading financial liabilities	2,336	3,291	3,291	3,291	-631	2,468	2,468
7	Gains or losses on non-trading financial assets mandatorily at fair value through profit or loss by instrument and Gains or losses on financial assets and liabilities designated at fair value through profit or loss					-1,875		
8	Other operating income not listed above, net	334	-249	-249	-249	-891	-249	-249
9	Total operating income, net	23,370	23,590	22,690	21,037	13,972	18,898	17,083
10	Impairment (-) or reversal of impairment (+) on financial assets not measured at fair value through profit or loss	-1,789	-1,768	-1,202	-1,142	-5,916	-1,180	-1,310
11	Other income and expenses not listed above, net	-20,535	-19,161	-18,994	-18,979	-18,238	-17,366	-17,256
12	Profit or (-) loss before tax from continuing operations	1,046	2,661	2,494	915	-10,182	353	-1,484
13 14	Tax expenses or (-) income related to profit or loss from continuing operations Profit or (-) loss after tax from discontinued operations	-422 0	-798	-748	-275	0	-106	0
15	Profit or (-) loss for the year	624	1,863	1,746	641	-10,182	247	-1,484
16	Amount of dividends paid and minority interests after MDA-related adjustments	489	1,009	974	642	0	0	0
17	Attributable to owners of the parent net of estimated dividends	135	854	772	-2	-10,182	247	-1,484
18	Memo row: Impact of one-off adjustments		836	836	836	836	836	836
19	Total post-tax MDA-related adjustment		0	0	0	1,576	1,576	1,576



2021 EU-wide Stress Test

Major capital measures and realised losses

	(mln EUR)	1
RowN um	Issuance of CET 1 Instruments 01 January to 31 March 2021	Impact on Common Equity Tier 1
1	Raising of capital instruments eligible as CET1 capital (+)	0
2	Repayment of CET1 capital, buybacks (-)	0
3	Conversion to CET1 of hybrid instruments (+)	0

um	Net issuance of Additional Her 1 and Her 2 Instruments 01 January to 31 March 2021	Impact on Additional Tier 1 and Tier 2
4	Net issuance of Additional Tier 1 and T2 Instruments with a trigger at or above bank's post stress test CET1 ratio in the adverse scenario during the stress test horizon (+/-)	0
5	Net issuance of Additional Tier 1 and T2 Instrument with a trigger below bank's post stress test CET1 ratio in the adverse scenario during the stress test horizon (+/-)	1,027

RowN um	Realised losses 01 January to 31 March 2021	
6	Realised fines/litigation costs (net of provisions) (-)	0
7	Other material losses and provisions (-)	0