Pillar 3 Report as of September 30, 2026

With deep dedication.

Deutsche Bank

Content

3 Regulatory framework

3 Basis of Presentation
3 Basel 3 and CRR/CRD
4 MREL and TLAC
4 ICAAP, ILAAP and SREP

4 Disclosure of key metrics

6 Key metrics of own funds and eligible liabilities

6 Capital requirements

7 Overview of RWA and capital requirements

12 Credit risk exposure and credit risk mitigation in the internal-rating-based approach

12 Development of credit risk RWA

13 Counterparty credit risk (CCR)

13 CCR exposures development

14 Market risk

14 Own funds requirements for market risk under the internal model approach
14 Development of market risk RWA

16 Liquidity risk

16 Qualitative information on LCR
18 Quantitative information on LCR

19 List of tables

Regulatory framework

Basis of Presentation

Article 431 (1), (2) CRR, 433 CRR and 433a CRR
This Pillar 3 Report provides disclosures for the consolidated Deutsche Bank Group (the Group or the bank) as required by the global regulatory framework for capital and liquidity, which was established by the Basel Committee on Banking Supervision, also known as Basel 3.

In the European Union (EU), the Basel 3 framework is implemented by the amended versions of Regulation (EU) 575/2013 on prudential requirements for credit institutions (Capital Requirements Regulation or CRR) and the Directive (EU) 2013/36 on access to the activity of credit institutions and the prudential supervision of credit institutions and investment firms (Capital Requirements Directive or CRD). As a single rulebook, the CRR is directly applicable to credit institutions in the European Union and provides the grounds for the determination of regulatory capital requirements, regulatory own funds, leverage and liquidity as well as other relevant requirements. In addition, the CRD was implemented into German law by means of further amendments to the German Banking Act (Kreditwesengesetz or KWG) and the German Solvency Regulation (SolvV) and accompanying regulations. Jointly, these laws and regulations represent the regulatory framework applicable in Germany.

The disclosure requirements are provided in Part Eight of the CRR and in Section 26a of the KWG. Further disclosure guidance has been provided by the European Banking Authority (EBA) in its "Final draft implementing technical standards on public disclosures by institutions of the information referred to in Titles II and III of Part Eight of Regulation (EU) No 575/2013" (EBA ITS). The Group adheres to the frequency of disclosure requirements as per Article 433 and 433a of the CRR and as provided within these EBA Guidelines and includes comparative periods in accordance with the requirements of EBA ITS.

Disclosures required on a quarterly basis generally include comparative information for the prior quarter.

Numbers presented throughout this document may not add up precisely to the totals and percentages may not precisely reflect the absolute figures due to rounding. Where applicable comparative information has been aligned to the presentation in the current report.

The information provided in this Pillar 3 Report is unaudited.

Basel 3 and CRR/CRD

The CRR/CRD lays the foundation for the calculation of the minimum regulatory requirements with respect to own funds and eligible liabilities, the liquidity coverage ratio and the net stable funding ratio.

Regulation (EU) 2024/1623 introduces fundamental changes to the CRR that are generally applicable from January 1, 2025 (CRR3). With respect to own funds requirements for credit risk, for example new floors for internal probability of default (PD) and loss given default (LGD) estimates are introduced and the advanced Internal Ratings Based Approach must no longer be applied for large corporates. Hence, for exposures facing large corporates, it is no longer possible to estimate the LGD based on an internal model, but instead a supervisory LGD must be used. Also the Credit Risk Standardized Approach is fundamentally revised, e.g. the treatment of exposures secured by residential or commercial immovable property is changed. For operational risk, the capital requirements can no longer be determined based on an internal model, instead a standardized approach must be applied.

In 2025, the total risk exposure amount was floored at 50% of the risk exposure amounts determined based on the standardized approaches (output floor) and in 2026, this percentage increased to 55%. The output floor gradually increases to 72.5% of the risk exposure amounts determined based on standardized approaches on January 1, 2030.

The amendments for market risk (Fundamental review of the trading book - FRTB) have been delayed by Commission Delegated Regulations (EU) 2024/2795 and 2025/1496 until January 1, 2027. Accordingly, during 2025 and 2026 market risk own funds requirements are determined based on the internal model and standardized approach in the version of Regulation (EU) 575/2013 in force on July 8, 2024. In parallel the FRTB standardized approach is used for the output floor calculation as well as the reporting obligation. Following the EBA opinions dated February 27, 2023, August 12, 2024 and August 8, 2025 equally the amended FRTB rules on trading book assignment, reclassifications and internal hedges are delayed until January 1, 2027. Based on the Commission Delegated Regulation (EU) 2026/1224, the FRTB capital requirements will apply from January 1, 2027 subject to certain transitional provisions limiting the financial

impact. For example, credit institutions that are adversely impacted by the FRTB amendments for market risk are until December 31, 2029 allowed to limit the impact of those rules on their capital requirements by applying a regularly calibrated multiplier. Consistently to the previous EBA opinions, the amended FRTB rules on trading book assignment, reclassifications and internal hedges are, based on the EBA opinion dated August 3, 2026, further delayed until the earlier of December 31, 2029 and the date of application of legislative amendments clarifying the relevant requirements.

There is still uncertainty as to how some of the CRR/CRD rules should be interpreted and there are still related binding Technical Standards for which a final version is not yet available. Thus, the Deutsche Bank will continue to refine assumptions and models in line with evolution of these regulations as well as the industry's understanding and interpretation of the rules. Against this background, current CRR/CRD measures may not be comparable to previous expectations. Also, CRR/CRD measures may not be comparable with similarly labeled measures used by competitors, as their assumptions and estimates may differ from Deutsche Bank's.

MREL and TLAC

Banks in the European Union are required to meet at all times a minimum requirement for own funds and eligible liabilities (MREL) which ensures that banks have sufficient loss absorbing capacity in resolution to avoid recourse to taxpayers' money. Relevant laws are the Single Resolution Mechanism Regulation (SRMR) and the Bank Recovery and Resolution Directive (BRRD) as implemented through the German Recovery and Resolution Act (Sanierungs- und Abwicklungsgesetz, SAG).

In addition, the CRR requires G-SIIs in Europe to have at least the higher of 18% plus the combined buffer requirement of risk weighted assets (RWA) and 6.75% of leverage exposure as total loss absorbing capacity (TLAC).

Instruments which qualify for MREL and TLAC as own funds are Common Equity Tier 1, Additional Tier 1, and Tier 2 along with certain eligible liabilities (mainly plain-vanilla unsecured bonds). Instruments qualifying for TLAC need to be fully subordinated to general creditor claims (e.g., senior non-preferred bonds). While this is not required for MREL, MREL regulations allow the Single Resolution Board (SRB) to also set an additional subordination requirement within the MREL requirements (but separate from TLAC), which allows only subordinated liabilities and own funds to be counted.

MREL is determined by the competent resolution authorities for each supervised bank and its preferred resolution strategy. In the case of Deutsche Bank, MREL is determined by the SRB. While there is no statutory minimum level of MREL, the CRR, SRMR, BRRD and delegated regulations set out criteria which the resolution authority must consider when determining the relevant required level of MREL. Guidance is provided through a MREL policy published annually by the SRB. Any binding MREL ratio determined by the SRB is communicated to Deutsche Bank via the German Federal Financial Supervisory Authority (BaFin). Deutsche Bank received its current total MREL and current subordinated MREL requirement with immediate applicability in the second quarter of 2026.

ICAAP, ILAAP and SREP

The internal capital adequacy assessment process (ICAAP) as stipulated in Pillar 2 of Basel requires banks to identify and assess risks, to apply effective risk management techniques and to maintain adequate capitalization. The Group's internal liquidity adequacy assessment process (ILAAP) aims to ensure that sufficient levels of liquidity are maintained on an ongoing basis by identifying the key liquidity and funding risks to which the Group is exposed, by monitoring and measuring these risks, and by maintaining tools and resources to manage and mitigate these risks.

In accordance with Article 97 CRD supervisors regularly review, as part of the supervisory review and evaluation process (SREP), the arrangements, strategies, processes, and mechanisms implemented by banks and evaluate: (a) risks to which the institution is or might be exposed; (b) risks the institution poses to the financial system; and (c) risks revealed by stress testing.

Disclosure of key metrics

Article 447 (a-g) and Article 438 (b) CRR
The following table presents Deutsche Bank's key regulatory metrics and ratios, together with the related input components, as defined under the applicable CRR and CRD framework. In accordance with the disclosure requirements, the Liquidity Coverage Ratio (LCR) is disclosed as a 12-month rolling average, whereas all other metrics are based on point-in-time information.

EU KM1 – Key metrics template

		a	b	c	d	e
	in € m. (unless stated otherwise)	Sep 30, 2026	Jun 30, 2026	Mar 31, 2026	Dec 31, 2025	Sep 30, 2025
	Available own funds (amounts)					
1	Common Equity Tier 1 (CET 1) capital	51,276	51,099	49,869	49,266	49,346
2	Tier 1 capital	63,242	63,066	60,586	60,784	59,864
3	Total capital	70,013	69,873	67,378	67,834	66,866
	Risk-weighted exposure amounts					
4	Total risk-weighted exposure amount	365,255	367,151	361,094	347,133	340,387
4a	Total risk exposure pre-floor	365,255	367,151	361,094	347,133	340,387
	Capital ratios (as percentage of risk-weighted exposure amount)					
5	Common Equity Tier 1 ratio (%)	14.04	13.92	13.81	14.19	14.50
5b	Common Equity Tier 1 ratio considering unfloored TREA (%)	14.04	13.92	13.81	14.19	14.50
6	Tier 1 ratio (%)	17.31	17.18	16.78	17.51	17.59
6b	Tier 1 ratio considering unfloored TREA (%)	17.31	17.18	16.78	17.51	17.59
7	Total capital ratio (%)	19.17	19.03	18.66	19.54	19.64
7b	Total capital ratio considering unfloored TREA (%)	19.17	19.03	18.66	19.54	19.64
	Additional own funds requirements to address risks other than the risk of excessive leverage (as a percentage of risk-weighted exposure amount)					
EU 7d	Additional own funds requirements to address risks other than the risk of excessive leverage (%)	2.85	2.85	2.85	2.90	2.90
	of which:					
EU 7e	to be made up of CET 1 capital (percentage points)	1.60	1.60	1.60	1.63	1.63
EU 7f	to be made up of Tier 1 capital (percentage points)	2.14	2.14	2.14	2.18	2.18
EU 7g	Total SREP own funds requirements (%)	10.85	10.85	10.85	10.90	10.90
	Combined buffer and overall capital requirement (as a percentage of risk-weighted exposure amount)					
8	Capital conservation buffer (%)	2.50	2.50	2.50	2.50	2.50
EU 8a	Conservation buffer due to macro-prudential or systemic risk identified at the level of a Member State (%)	0.00	0.00	0.00	0.00	0.00
9	Institution specific countercyclical capital buffer (%)	0.48	0.48	0.48	0.50	0.48
EU 9a	Systemic risk buffer (%)	0.13	0.13	0.13	0.14	0.14
10	Global Systemically Important Institution buffer (%)	1.00	1.00	1.00	1.50	1.50
EU 10a	Other Systemically Important Institution buffer (%)	2.00	2.00	2.00	2.00	2.00
11	Combined buffer requirement (%)	5.10	5.11	5.11	5.13	5.12
EU 11a	Overall capital requirements (%)	15.95	15.96	15.96	16.03	16.02
12	CET 1 available after meeting the total SREP own funds requirements (%)	7.94	7.81	7.71	8.06	8.37
	Leverage ratio					
13	Leverage ratio total exposure measure	1,432,161	1,399,975	1,361,684	1,327,441	1,299,655
14	Leverage ratio (%)	4.42	4.50	4.45	4.58	4.61
	Additional own funds requirements to address risks of excessive leverage (as a percentage of leverage ratio total exposure amount)					
EU 14a	Additional own funds requirements to address the risk of excessive leverage (%)	0.10	0.10	0.10	0.10	0.10
EU 14b	of which: to be made up of CET 1 capital (percentage points)	0.00	0.00	0.00	0.00	0.00
EU 14c	Total SREP leverage ratio requirements (%)	3.10	3.10	3.10	3.10	3.10
	Leverage ratio buffer and overall leverage ratio requirement (as a percentage of total exposure measure)					
EU 14d	Leverage ratio buffer requirement (%)	0.50	0.50	0.50	0.75	0.75
EU 14e	Overall leverage ratio requirements (%)	3.60	3.60	3.60	3.85	3.85
	Liquidity Coverage Ratio					
15	Total high-quality liquid assets (HQLA) (Weighted value - average)	246,080	246,469	243,538	238,150	233,383
EU 16a	Cash outflows - Total weighted value	264,416	253,667	245,009	238,512	237,725
EU 16b	Cash inflows - Total weighted value	88,333	77,658	70,349	64,879	64,124
16	Total net cash outflows (adjusted value)	176,083	176,009	174,660	173,633	173,601
17	Liquidity coverage ratio (%)	139.75	140.12	139.47	137.22	134.67
	Net Stable Funding Ratio					
18	Total available stable funding	678,120	656,700	651,376	648,658	631,781
19	Total required stable funding	565,300	556,293	545,125	544,664	536,762
20	NSFR ratio (%)	119.96	118.05	119.49	119.09	117.70

Key metrics of own funds and eligible liabilities

Article 447 (h) CRR and Article 45i(3)(a,c) BRRD

EU KM2 – Key metrics - MREL and G-SII Requirement for own funds and eligible liabilities (TLAC)

		Minimum requirement for own funds and eligible liabilities (MREL)		G-SII Requirement for own funds and eligible liabilities (TLAC)				
		a		b	c	d	e	f
in € m. (unless stated otherwise)		Sep 30, 2026	Jun 30, 2026	Sep 30, 2026	Jun 30, 2026	Mar 31, 2026	Dec 31, 2025	Sep 30, 2025
	Own funds and eligible liabilities, ratios and components							
1	Own funds and eligible liabilities	135,484	133,686	116,133	116,986	113,085	114,936	117,881
EU 1a	Own funds and subordinated liabilities	116,133	116,986	–	–	–	–	–
2	Total risk exposure amount of the resolution group (TREA)	365,255	367,151	365,255	367,151	361,094	347,133	340,387
3	Own funds and eligible liabilities as percentage of TREA	37.09	36.41	31.79	31.86	31.32	33.11	34.63
	of which:							
EU 3a	Own funds and subordinated liabilities	31.79	31.86	–	–	–	–	–
4	Total exposure measure of the resolution group (TEM)	1,432,161	1,399,975	1,432,161	1,399,975	1,361,684	1,327,441	1,299,655
5	Own funds and eligible liabilities as percentage of TEM	9.46	9.55	8.11	8.36	8.30	8.66	9.07
	of which:							
EU 5a	Own funds and subordinated liabilities	8.11	8.36	–	–	–	–	–
6a	Does the subordination exemption in Article 72b(4) of the CRR apply? (5% exemption)	–	–	no	no	no	no	no
6b	Pro-memo item - Aggregate amount of permitted non-subordinated eligible liabilities instruments if the subordination discretion as per Article 72b(3) CRR is applied (max 3.5% exemption)	–	–	0	0	0	0	0
6c	Pro-memo item: If a capped subordination exemption applies under Article 72b (3) CRR, the amount of funding issued that ranks pari passu with excluded liabilities and that is recognized under row 1, divided by funding issued that ranks pari passu with excluded Liabilities and that would be recognized under row 1 if no cap was applied (%)	–	–	0	0	0	0	0
	Minimum requirement for own funds and eligible liabilities (MREL)							
EU 7	MREL requirement expressed as percentage of the TREA	30.39	30.40	–	–	–	–	–
	of which:							
EU 8	to be met with own funds or subordinated liabilities	21.22	21.23	–	–	–	–	–
EU 9	MREL requirement expressed as percentage of TEM	6.82	6.82	–	–	–	–	–
	of which:							
EU 10	to be met with own funds or subordinated liabilities	5.79	5.79	–	–	–	–	–

As of September 30, 2026 the MREL ratio was 37.09% of Total Risk Exposure Amount (TREA) compared to a requirement of 30.39% of TREA including a 5.10% combined buffer requirement, equaling a surplus of € 24.5 billion above the bank's MREL requirement.

As of September 30, 2026 the subordinated MREL ratio was 8.11% of Total Exposure Measure (TEM) compared to a requirement of 5.79% of TEM. The subordinated MREL surplus is € 33.2 billion.

As of September 30, 2026 the TLAC ratio was 31.79% of TREA compared to a requirement of 23.10% including a 5.10% combined buffer requirement, resulting in a surplus of € 31.7 billion. TLAC was 8.11% of TEM compared to a requirement of 6.75%, which corresponds to a surplus of € 19.5 billion.

Capital requirements

Overview of RWA and capital requirements

Article 438 (d) CRR

The table below presents RWA by risk type and model approach, together with the corresponding minimum capital requirements, and compares these figures with those reported at the previous quarter-end. The minimum capital requirements are calculated by applying the 8% minimum capital ratio to the respective RWA.

EU OV1 – Overview of RWA

		Sep 30, 2026		Jun 30, 2026	
		a	c1	b	c2
	in € m.	RWA	Minimum capital requirements	RWA	Minimum capital requirements
1	Credit risk (excluding CCR)	225,249	18,020	224,279	17,942
	of which:				
2	The standardized approach (SA)	50,089	4,007	46,729	3,738
3	The foundation IRB (FIRB) approach	64,105	5,128	66,423	5,314
4	Slotting approach	183	15	204	16
EU 4a	Equities under the simple riskweighted approach	0	0	0	0
5	The advanced IRB (AIRB) approach	110,872	8,870	110,923	8,874
6	Counterparty credit risk (CCR)	20,891	1,671	20,868	1,669
	of which:				
7	The standardized approach	2,168	173	2,350	188
8	Internal model method (IMM)	15,781	1,262	15,348	1,228
EU 8a	Exposure to a CCP	1,268	101	1,325	106
9	Other CCR	1,674	134	1,845	148
10	Credit Valuation Adjustment (CVA)[1]	2,543	203	2,169	174
	of which:				
EU 10a	The standardized approach (SA)[2]	0	0	0	0
EU 10b	The basic approach (F-BA and R-BA)	2,522	202	2,167	173
EU 10c	The simplified approach	0	0	0	0
15	Settlement risk	98	8	48	4
16	Securitization exposures in the banking book (after the cap)	18,180	1,454	17,862	1,429
	of which:				
17	SEC-IRBA approach	9,535	763	9,724	778
18	SEC-ERBA (including IAA)	542	43	488	39
19	SEC-SA approach	8,103	648	7,650	612
EU 19a	1250% / deduction[3]	0	46	0	61
20	Position, foreign exchange and commodities risks (Market risk)	20,363	1,629	22,932	1,835
	of which:				
	Standardized approach	2,912	233	3,093	247
	IMA	17,451	1,396	19,839	1,587
21	Alternative standardized approach (A-SA)[4]	N/M	N/M	N/M	N/M
EU 21a	Simplified standardized approach (S-SA)[4]	N/M	N/M	N/M	N/M
22	Alternative Internal Models Approach (A-IMA)[4]	N/M	N/M	N/M	N/M
EU 22a	Large exposures	0	0	0	0
23	Reclassifications between trading and non-trading books	0	0	0	0
24	Operational risk	65,252	5,220	65,252	5,220
EU 24a	Exposures to crypto-assets	0	0	0	0
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	12,679	1,014	13,741	1,099
26	Output floor applied (%)	55.00	–	55.00	–
27	Floor adjustment (before application of transitional cap)	0	–	0	–
28	Floor adjustment (after application of transitional cap)	0	–	0	–
29	Total	**365,255**	**29,220**	367,151	29,372

[1] As of September 30, 2026, total credit valuation adjustment (CVA) RWA includes € 21 million (June 30, 2026: € 2 million) from simplified treatment for derivative positions in collective investment undertakings which are not listed separately in this table

[2] As Deutsche Bank does not have any credit valuation adjustment (CVA) RWA under the standardized approach, template EU CVA4 – RWA flow statements of credit valuation adjustment risk under the Standardized Approach will not be shown in this report

[3] Beginning with the second quarter of 2026, the Bank has elected to deduct securitizations attracting a 1250% risk weight from CET1 capital rather than include in RWA

[4] On the basis of Article 461a CRR the European Commission decided to postpone the application of the Fundamental Review of the Trading Book (FRTB) for market risk to January 1, 2027; therefore, the new models market risk RWA and respective reporting templates are not yet applicable

RWA decreased by € 1.9 billion to € 365.3 billion as of September 30, 2026, from € 367.2 billion as of June 30, 2026. Lower market risk RWA and lower RWA for amounts below the thresholds for deduction subject to a 250% risk weight were partly offset by increases in credit risk RWA excluding counterparty credit risk, credit valuation adjustment (CVA) risk RWA and RWA for securitization exposures in the banking book after the cap. Counterparty credit risk (CCR) RWA remained broadly stable, while operational risk RWA was unchanged.

Market risk RWA decreased by € 2.6 billion, mainly due to a € 2.4 billion reduction under the Internal Models Approach, reflecting lower RWA utilization during the quarter, with further reductions under the Standardized Approach. RWA for amounts below the thresholds for deduction subject to a 250% risk weight decreased by € 1.1 billion, mainly due to lower RWA for deferred tax assets.

Credit risk RWA excluding counterparty credit risk increased by € 1.0 billion. A € 3.4 billion increase under the Standardized Approach was partly offset by a € 2.4 billion decrease under the Foundation Internal Ratings-Based Approach. These movements largely reflected the migration of exposures from the latter to the former during the reporting period as part of the Bank's simplification initiatives, alongside other technical effects. RWA under the Advanced Internal Ratings-Based Approach remained broadly stable. CVA risk RWA increased by € 374 million, predominantly under the basic approach. RWA for securitization exposures in the banking book after the cap increased by € 318 million, mainly under the Securitization Standardized Approach.

Further details on movements in credit risk, counterparty credit risk and market risk RWA are provided in the sections “Development of credit risk RWA”, “CCR exposures development” and “Development of market risk RWA”.

Effect on own funds and RWA that results from applying capital floors and not deducting items from own funds

Article 438 (da) CRR

The table below presents the composition of RWA by risk type and model approach, distinguishing between exposures for which Deutsche Bank has received supervisory approval to use internal models and exposures for which the standardized approaches are applied.

In addition, the table provides an overview of RWA calculated under the Full Standardized Approach and the RWA that is the basis for the output floor calculation. RWA using the Full Standardized Approach do not reflect the rules and regulations applicable at the reporting date, but instead, they are based on CRR3 rules applicable in 2033 assuming no change in regulation between the reporting date and January 2033. Moreover, the disclosure is based on a static balance sheet assumption which is a hypothetical scenario. Deutsche Bank will adapt its balance sheet over time and undertake mitigating actions with respect to RWA under the Standardized Approach to minimize future output floor impacts.

As of September 30, 2026, the output floor under CRR3 has no impact on Deutsche Bank´s RWA. Deutsche Bank has elected to apply the option to deduct exposures to collective investment undertakings (CIUs) and securitization exposures in the banking book assigned a 1,250% risk weight from CET1 capital rather than including them in RWA. As of September 30, 2026, this election reduced CET1 capital by € 221 million and RWA by € 2.8 billion.

EU CMS1 – Comparison of modelled and standardized risk weighted exposure amounts at risk level

		Sep 30, 2026				
		a	b	c	d	EU d
	in € m.	RWEAs for modelled approaches that banks have supervisory approval to use	RWEAs for portfolios where standardized approaches are used	Total actual RWEAs (a + b)	RWEAs calculated using full standardized approach	RWEAs that is the base of the output floor
1	Credit risk (excluding counterparty credit risk)	175,160	62,768	237,928	418,815	353,670
2	Counterparty credit risk	16,450	4,441	20,891	87,530	71,365
3	Credit valuation adjustment	—	2,543	2,543	2,543	2,543
4	Securitization exposures in the banking book	9,535	8,645	18,180	38,104	18,629
5	Market risk	17,451	2,912	20,363	66,132	66,132
6	Operational risk	—	65,252	65,252	65,252	65,252
7	Other risk weighted exposure amounts	—	98	98	98	98
8	Total	218,595	146,659	365,255	678,475	577,689

		Jun 30, 2026				
		a	b	c	d	EU d
	in € m.	RWEAs for modelled approaches that banks have supervisory approval to use	RWEAs for portfolios where standardized approaches are used	Total actual RWEAs (a + b)	RWEAs calculated using full standardized approach	RWEAs that is the base of the output floor
1	Credit risk (excluding counterparty credit risk)	177,550	60,470	238,020	421,629	356,171
2	Counterparty credit risk	16,582	4,286	20,868	84,295	68,841
3	Credit valuation adjustment	—	2,169	2,169	2,169	2,169
4	Securitization exposures in the banking book	9,724	8,138	17,862	38,069	18,206
5	Market risk	19,839	3,093	22,932	63,473	63,473
6	Operational risk	—	65,252	65,252	65,252	65,252
7	Other risk weighted exposure amounts	—	48	48	48	48
8	Total	223,695	143,457	367,151	674,937	574,161

RWA under the Full Standardized Approach increased by € 3.5 billion to € 678.5 billion as of September 30, 2026, from € 674.9 billion as of June 30, 2026. The increase mainly reflected higher counterparty credit risk, market risk and credit valuation adjustment (CVA) risk RWA, partly offset by lower credit risk RWA excluding counterparty credit risk. RWA for securitization exposures in the banking book and operational risk RWA remained broadly stable.

Counterparty credit risk RWA increased by € 3.2 billion, mainly driven by derivatives for which exposure values are determined using the Internal Model Method under currently applicable rules. Market risk RWA increased by € 2.7 billion, mainly reflecting a slightly higher credit inventory in the Fixed Income and Currencies business.

Credit risk RWA excluding counterparty risk decreased by € 2.8 billion, mainly in the exposure classes "Secured by immovable properties and ADC exposures", "Corporates" and "Exposures in default", partly offset by increases in "Retail" and "Institutions".

Differences between RWA calculated using the Standardized Approach as the basis for the output floor and RWA calculated under the Full Standardized Approach reflect the application of transitional arrangements under CRR3, which are progressively phased out and will have fully expired by January 1, 2033.

The table below presents credit risk RWA (excluding counterparty credit risk), broken down by regulatory exposure class in accordance with Article 112 CRR. For this purpose, RWA calculated under the Internal Ratings-Based (IRB) Approach and assigned to exposure classes in accordance with Article 147 CRR are reclassified to the corresponding exposure classes under Article 112 CRR applicable to the Standardized Approach. The IRB exposure classes most affected by this reclassification are "Retail" and “Corporates”. Exposures in the “Retail” exposure class are predominantly reallocated to the “Secured by immovable properties and Acquisition, Development and Construction (ADC)” exposure class. The main reallocations from the “Corporates” exposure class are to the “Secured by immovable properties and ADC” and “Defaulted exposures” exposure classes.

The first two columns of the table present credit risk RWA (excluding counterparty credit risk) relating to exposures for which Deutsche Bank has received supervisory approval to use internal models, together with the RWA that would result from applying the Standardized Approach to those exposures. In addition, the table presents total actual RWA, comprising RWA calculated under both the IRB Approach and the Standardized Approach.

In addition, the table provides an overview of RWA calculated under the Full Standardized Approach and the RWA that is the basis for the output floor calculation. RWA using the Full Standardized Approach do not reflect the rules and regulations applicable at the reporting date, but instead, they are based on CRR3 rules applicable in 2033 assuming no change in regulation between the reporting date and January 2033. Moreover, the disclosure is based on a static balance sheet assumption which is a hypothetical scenario. Deutsche Bank will adapt its balance sheet over time and undertake mitigating actions with respect to RWA under the Standardized Approach to minimize future output floor impacts.

EU CMS2 – Comparison of modelled and standardized risk weighted exposure amounts for credit risk at asset class level

Sep 30, 2026

	in € m.	a RWEAs for modelled approaches that banks have supervisory approval to use	b RWEAs for column (a) if re-computed using the standardized approach	c Total actual RWEAs	d RWEAs calculated using full standardized approach	EU d RWEAs that is the base of the output floor
1	Central governments and central banks	4	0	14,246	14,243	14,243
EU 1a	Regional governments or local authorities	0	0	106	106	106
EU 1b	Public sector entities	104	88	161	144	144
EU 1c	Categorized as Multilateral Development Banks in SA	0	0	0	0	0
EU 1d	Categorized as International organizations in SA	0	0	0	0	0
2	Institutions	5,979	11,066	7,221	12,309	12,309
3	Equity	260	260	8,519	8,519	8,519
5	Corporates	93,679	170,541	109,447	236,265	186,310
	of which:					
5.1	F-IRB is applied	57,695	96,388	57,695	117,641	96,388
5.2	A-IRB is applied	60,569	121,756	60,569	150,661	121,756
EU 5a	Corporates - General	85,848	147,996	101,541	211,175	163,688
EU 5b	Corporates - Specialized lending	7,830	22,545	7,907	25,090	22,621
EU 5c	Corporates - Purchased receivables	2,957	8,033	2,957	10,883	8,033
6	Retail	18,431	23,799	19,005	24,374	24,374
	of which:					
6.1	Qualifying revolving	1,442	1,197	1,442	1,197	1,197
EU 6.1a	Purchased receivables	18	30	18	30	30
EU 6.1b	Other	16,971	22,571	17,546	23,146	23,146
6.2	Secured by residential real estate	28,059	27,808	28,454	43,152	28,203
EU 7a	Categorized as secured by immovable properties and ADC exposures in SA	45,967	71,339	49,120	89,682	74,492
EU 7b	Collective investment undertakings (CIU)	492	583	8,589	8,681	8,680
EU 7c	Categorized as exposures in default in SA	10,245	13,224	11,661	14,640	14,640
EU 7d	Categorized as subordinated debt exposures in SA	0	0	0	0	0
EU 7e	Categorized as covered bonds in SA	0	0	0	0	0
EU 7f	Categorized as claims on institutions and corporates with a short-term credit assessment in SA	0	0	6	6	6
8	Other non-credit obligation assets	0	0	9,848	9,848	9,848
9	Total	175,160	290,902	237,928	418,815	353,670

Jun 30, 2026

	in € m.	a RWEAs for modelled approaches that banks have supervisory approval to use	b RWEAs for column (a) if re-computed using the standardized approach	c Total actual RWEAs	d RWEAs calculated using full standardized approach	EU d RWEAs that is the base of the output floor
1	Central governments and central banks	4	0	15,240	15,236	15,236
EU 1a	Regional governments or local authorities	0	0	147	147	147
EU 1b	Public sector entities	123	146	143	167	167
EU 1c	Categorized as Multilateral Development Banks in SA	0	0	0	0	0
EU 1d	Categorized as International organizations in SA	0	0	0	0	0
2	Institutions	5,681	9,229	6,332	9,879	9,879
3	Equity	249	249	8,118	8,118	8,118
5	Corporates	96,109	173,253	110,913	238,088	188,057
	of which					
5.1	F-IRB is applied	60,409	100,057	60,409	120,967	100,057
5.2	A-IRB is applied	60,450	123,271	60,450	152,599	123,271
EU 5a	Corporates - General	88,271	151,850	103,050	214,139	166,629
EU 5b	Corporates - Specialized lending	7,838	21,403	7,863	23,948	21,428
EU 5c	Corporates - Purchased receivables	4,485	11,340	4,485	15,289	11,340
6	Retail	17,129	19,979	17,790	20,640	20,640
	of which:					
6.1	Qualifying revolving	1,449	1,168	1,449	1,168	1,168
EU 6.1a	Purchased receivables	17	40	17	40	40
EU 6.1b	Other	15,663	18,771	16,324	19,432	19,432
6.2	Secured by residential real estate	30,349	33,721	30,743	49,296	34,115
EU 7a	Categorized as secured by immovable properties and ADC exposures in SA	47,953	76,792	50,224	94,490	79,064
EU 7b	Collective investment undertakings (CIU)	399	546	8,757	8,905	8,904
EU 7c	Categorized as exposures in default in SA	9,903	15,508	11,292	16,897	16,897
EU 7d	Categorized as subordinated debt exposures in SA	0	0	0	0	0
EU 7e	Categorized as covered bonds in SA	0	0	0	0	0
EU 7f	Categorized as claims on institutions and corporates with a short-term credit assessment in SA	0	0	0	0	0
8	Other non-credit obligation assets	0	0	9,063	9,063	9,063
9	Total	177,550	295,701	238,020	421,629	356,171

Credit risk exposure and credit risk mitigation in the internal-rating-based approach

Quantitative information on the use of the IRB approach

Development of credit risk RWA

Article 438 (h) CRR

The following table analyses the key drivers of changes in RWA for credit risk exposures, excluding counterparty credit risk exposures, under the Internal Ratings-Based (IRB) Approach. The movements between the previous and current reporting dates are separately attributed to the main drivers, including asset size, asset quality, model updates, methodology and policy changes, acquisitions and disposals, foreign exchange movements and other factors.

Organic changes in the Group's portfolio size and composition are reflected in the category "Asset size". The category "Asset quality" captures the effects of rating migrations, changes in loss given default (LGD), model parameter recalibrations, as well as changes in collateral coverage and netting arrangements. "Model updates" comprise model refinements and the further roll-out of advanced internal models. RWA movements resulting from externally driven regulatory changes, such as the implementation of new regulatory requirements, are reflected in the category "Methodology and policy". "Acquisition and disposals" relates to significant exposure movements that can be clearly attributed to acquisition- or disposal-related activities. The category "Foreign exchange movements" captures the impact of fluctuations in foreign exchange rates on exposures and the related RWA denominated in currencies other than the reporting currency. Changes that cannot be attributed to any of the categories above are included in the category "Other".

EU CR8 – RWA flow statement of credit risk exposures under the IRB approach

		Three months ended Sep 30, 2026	Three Months Ended Jun 30, 2026
		a	a
	in € m.	RWA	RWA
1	Risk weighted exposure amount as at the end of the previous reporting period	**177,550**	169,337
2	Asset size	(2,077)	4,557
3	Asset quality	(70)	(540)
4	Model updates	0	0
5	Methodology and policy	(799)	3,408
6	Acquisitions and disposals	0	0
7	Foreign exchange movements	556	787
8	Other	0	0
9	Risk weighted exposure amount as at the end of the reporting period	**175,160**	177,550

Credit risk RWA under the Internal Ratings-Based (IRB) Approach decreased by € 2.4 billion, or 1.3%, to € 175.2 billion as of September 30, 2026, compared with € 177.6 billion as of June 30, 2026.

The decrease was primarily driven by a € 2.1 billion reduction attributable to asset size, partly reflecting the migration of exposures to the Standardized Approach as part of the Bank's simplification initiatives. Methodology and policy changes contributed a further reduction of € 0.8 billion, reflecting the impact of these initiatives, adjustments to the regulatory treatment of mortgage-backed securities, and updates to margins of conservatism. These effects were partly offset by foreign exchange movements, which increased RWA by € 0.6 billion. Changes in asset quality had only a minor impact.

Counterparty credit risk (CCR)

CCR exposures development

Article 438 (h) CRR

The following table provides an analysis of the key drivers of movements in RWA for counterparty credit risk (CCR) exposures calculated under the Internal Model Method (IMM). The table explains the changes in RWA between the previous and the current reporting date by separately identifying the main drivers, including "Asset size", "Credit quality of counterparties", "Model updates (IMM only)", "Methodology and policy (IMM only)", "Acquisitions and disposals", "Foreign exchange movements" and "Other".

Organic changes in portfolio size and composition are reflected in the category “Asset size”. The category “Credit quality of counterparties” captures the effects of rating migrations, changes in loss given default (LGD), model parameter recalibrations, as well as changes in collateral coverage and netting arrangements. “Model updates (IMM only)” comprise model refinements and the further roll-out of advanced internal models. RWA movements resulting from externally driven regulatory changes, such as the implementation of new regulatory requirements, are reflected in the category “Methodology and policy (IMM only)”. “Acquisition and disposals” relates to significant exposure movements that can be clearly attributed to acquisition- or disposal-related activities. The category “Foreign exchange movements” captures the impact of fluctuations in foreign exchange rates on CCR and the related RWA. Changes that cannot be attributed to any the above categories above are reflected in the category “Other”.

EU CCR7 – RWA flow statement of counterparty credit risk exposures under the internal model method

		Three months ended Sep 30, 2026	Three Months Ended Jun 30, 2026
		a	a
	in € m.	RWA	RWA
1	Counterparty credit risk RWA under the IMM opening balance	**15,650**	15,665
2	Asset size	(133)	(147)
3	Credit quality of counterparties	(42)	62
4	Model updates (IMM only)	0	0
5	Methodology and policy (IMM only)	387	0
6	Acquisitions and disposals	0	0
7	Foreign exchange movements	119	70
8	Other	0	0
9	Counterparty credit risk RWA under the IMM closing balance	**15,980**	15,650

RWA for counterparty credit risk exposures under the Internal Model Method (IMM) increased by € 331 million, or 2.1%, to € 16.0 billion as of September 30, 2026, compared with € 15.6 billion as of June 30, 2026.

The increase was primarily driven by methodology and policy changes of € 387 million, predominantly reflecting the Bank's simplification initiatives involving the migration of exposures from the Internal Ratings-Based (IRB) Approach to the Standardized Approach. Foreign exchange movements contributed a further increase of € 119 million. These effects were partly offset by lower asset size, reducing RWA by € 133 million, and favorable changes in the credit quality of counterparties.

Market risk

Own funds requirements for market risk under the internal model approach

Development of market risk RWA

Article 438 (h) CRR

The following table provides an analysis of key drivers for movements observed for market risk RWA covered by internal models (i.e. value-at-risk, stressed value-at-risk, incremental risk charge and comprehensive risk measure) in the current and previous reporting period. It also shows the corresponding movements in capital requirements, derived from RWA with an 8% capital ratio.

EU MR2-B – RWA flow statements of market risk exposures under the IMA

		Three months ended Sep 30, 2026						
		a	b	c	d	e	f	g
	in € m.	VaR	SVaR	IRC	Compre-hensive risk measure	Other[2]	Total RWA	Total capital requirements
1	Market Risk RWA opening balance	4,747	8,164	5,898	–	1,030	19,839	1,587
1a	Regulatory adjustment[1]	(3,430)	(5,919)	(1,014)	–	0	(10,363)	(829)
1b	RWA at the previous quarter-end (end of the day)	1,317	2,244	4,885	–	1,030	9,476	758
2	Movement in risk levels	141	(887)	229	–	(467)	(984)	(79)
3	Model updates/changes	0	0	0	–	(230)	(230)	(18)
4	Methodology and policy	0	0	0	–	0	0	0
5	Acquisitions and disposals	0	0	0	–	0	0	0
6	Foreign exchange movements	0	0	0	–	0	0	0
7	Other[3]	(74)	3,103	0	–	0	3,029	242
8a	RWA at the end of the reporting period (end of the day)	1,384	4,461	5,113	–	333	11,291	903
8b	Regulatory adjustment[1]	2,805	2,467	888	–	0	6,160	493
8	Market Risk RWA closing balance	4,188	6,928	6,001	–	333	17,451	1,396

[1] Indicates the difference between reported RWA (based on 60day average) and RWA (based on VaR / SVaR as of quarter-end) at the beginning (1b) and end (8a) of the reporting period

[2] Includes Risk not in VaR

[3] Other reflects Market data changes and recalibrations

		Three Months Ended Jun 30, 2026						
		a	b	c	d	e	f	g
	in € m.	VaR	SVaR	IRC	Compre-hensive risk measure	Other[2]	Total RWA	Total capital requirements
1	Market Risk RWA opening balance	2,921	8,735	6,572	–	210	18,438	1,475
1a	Regulatory adjustment[1]	(1,399)	(3,420)	(46)	–	0	(4,864)	(389)
1b	RWA at the previous quarter-end (end of the day)	1,522	5,315	6,526	–	210	13,574	1,086
2	Movement in risk levels	(199)	(3,660)	(1,641)	–	820	(4,681)	(374)
3	Model updates/changes	(11)	(13)	0	–	0	(23)	(2)
4	Methodology and policy	0	0	0	–	0	0	0
5	Acquisitions and disposals	0	0	0	–	0	0	0
6	Foreign exchange movements	0	0	0	–	0	0	0
7	Other	4	602	0	–	0	606	48
8a	RWA at the end of the reporting period (end of the day)	1,317	2,244	4,885	–	1,030	9,476	758
8b	Regulatory adjustment[1]	3,430	5,919	1,014	–	0	10,363	829
8	Market Risk RWA closing balance	4,747	8,164	5,898	–	1,030	19,839	1,587

[1] Indicates the difference between reported RWA (based on 60day average) and RWA (based on VaR / SVaR as of quarter-end) at the beginning (1b) and end (8a) of the reporting period.

Market risk RWA movements due to position changes are represented in line “Movement in risk levels”. Changes to the Group’s market risk RWA internal models, such as methodology enhancements or risk scope extensions, are included in the category of “Model updates/changes”. In the “Methodology and policy” category the Group reflects regulatory driven

changes to its market risk RWA models and calculations. Significant acquisitions and disposals would be assigned to the line item “Acquisition and disposals”. The impacts of “Foreign exchange movements” are not calculated for IMA (Internal Models Approach) components. Changes in market data levels, return assumptions for negative market levels, volatilities, correlations, liquidity and ratings are included in the “Other” category.

As of September 30, 2026, the IMA components for market risk totaled € 17.5 billion, compared with € 19.8 billion as of June 30, 2026. The decrease in RWA of € 2.4 billion is primarily driven by reductions in value-at-risk and stressed value-at-risk RWA, stemming from a lower risk profile through the quarter.

Liquidity risk

Qualitative information on LCR

Article 451a CRR (EU LIQB)

The Liquidity Coverage Ratio

The Liquidity Coverage Ratio (LCR) is intended to promote the short-term resilience of a bank's liquidity risk profile over a 30 day stress scenario. The ratio is defined as the amount of High Quality Liquid Assets (HQLA) that could be used to raise liquidity, measured against the total volume of net cash outflows, arising from both contractual and modelled exposures, in a stressed scenario.

The Group's average LCR of 140% (twelve months average) as of September 30, 2026 has been calculated in accordance with the Commission Delegated Regulation (EU) 2015/61 and the EBA Guidelines on LCR disclosure to complement the disclosure of liquidity risk management under Article 435 CRR.

The Group's LCR was 143% as of September 30, 2026, or € 73 billion of excess over the regulatory minimum of 100%. This compares to 140% or € 68 billion as of June 30, 2026.

Concentration of funding and liquidity sources

Diversification of the Group's funding profile in terms of investor types, regions and products is an important element of the Group's liquidity risk management framework. The Group's most stable funding sources stem from capital markets issuances and equity, as well as from Private Bank and Corporate Bank deposits. Other customer deposits and secured funding and short positions are additional sources of funding. Unsecured wholesale funding represents unsecured wholesale liabilities sourced primarily by the bank's Treasury unit. Given the relatively short-term nature of these liabilities, it is predominantly used to fund liquid trading assets.

To diversify its refinancing activities, the Group holds a license to issue mortgage Pfandbriefe and operates a Spanish covered bond (Cédulas) programme. It also issues green bonds under its Sustainable Finance Framework and has issued a Panda bond following regulatory changes by the People's Bank of China (PBoC) and State Administration of Foreign Exchange (SAFE) enabling foreign remittance of proceeds.

Unsecured wholesale funding comprises a range of institutional products, such as certificate of deposits, commercial paper as well as Money Market deposits.

Composition of HQLA

Twelve-months average HQLA as of September 30, 2026 of € 246 billion has been calculated in accordance with the Commission Delegated Regulation (EU) 2015/61 and the EBA Guidelines on LCR disclosure to complement the disclosure of liquidity risk management under Article 435 CRR.

The HQLA as of September 30, 2026 of € 242 billion is primarily held in Level 1 cash and central bank reserves (46%) and Level 1 high quality securities (46%). This compares to June 30, 2026 of which € 237 billion was primarily held in Level 1 cash and central bank reserves (45%) and Level 1 high quality securities (49%).

Derivative exposures and potential collateral calls

The majority of outflows related to derivative exposures and other collateral requirements as shown further down in the section "Quantitative information on LCR" in template "EU LIQ1 – LCR disclosure template", line 11 relate to derivative contractual cash outflows that are offset by derivative cash inflows shown in line 19 respectively.

Other significant outflows included in line 11 relate to the impact of an adverse market scenario on derivatives based on the 24 month historical look back approach and the potential posting of additional collateral as a result of a 3 notch downgrade of Deutsche Bank's credit rating (as per regulatory requirements).

Currency mismatch in the LCR

The LCR is calculated for EUR and USD which have been identified as significant currencies (> 5% of total group liabilities excluding regulatory capital and off-balance sheet liabilities) in accordance with the Commission Delegated Regulation (EU) 2015/61. In addition to the above the Group also calculates a LCR for the GBP currency. No explicit LCR risk appetite is set for the significant currencies. However, limits have been defined over the respective significant currency stressed Net Liquidity Position (sNLP). This allows the internal monitoring and management of risks stemming from currency mismatches that may arise from liquidity inflows and outflows over the short-term horizon.

Other items in the LCR calculation that are not captured in the LCR disclosure template but that the institution considers relevant for its liquidity profile

The Pillar 3 disclosure obligations require Banks to disclose twelve months rolling averages each quarter. The Group does not consider anything else relevant for disclosure.

Quantitative information on LCR

Article 451a CRR

EU LIQ1 – LCR disclosure template

	in € mn. (unless stated otherwise)	Total unweighted value (average)				Total weighted value (average)			
EU 1a	Quarter ending on	Sep 30, 2026	Jun 30, 2026	Mar 31, 2026	Dec 31, 2025	Sep 30, 2026	Jun 30, 2026	Mar 31, 2026	Dec 31, 2025
EU 1b	Number of data points used in the calculation of averages	12	12	12	12	12	12	12	12
	High-quality liquid assets								
1	Total high-quality liquid assets (HQLA)	–	–	–	–	246,080	246,469	243,538	238,150
	Cash-outflows								
2	Retail deposits and deposits from small business costumers	295,754	293,357	290,999	288,259	16,499	16,487	16,381	16,050
	of which:								
3	Stable deposits	125,410	123,274	120,582	120,483	6,275	6,169	6,035	6,030
4	Less stable deposits	79,262	79,728	79,943	77,058	10,100	10,169	10,220	9,951
5	Unsecured wholesale funding	272,023	263,125	257,770	254,933	121,175	116,550	113,267	112,319
	of which:								
6	Operational deposits (all counterparties) and deposits in network of cooperative banks	88,513	86,153	84,367	81,576	21,985	21,393	20,944	20,242
7	Non-operational deposits (all counterparties)	180,500	174,146	170,658	170,571	96,180	92,331	89,578	89,291
8	Unsecured debt	3,010	2,826	2,745	2,786	3,010	2,826	2,745	2,786
9	Secured wholesale funding	–	–	–	–	18,440	16,499	14,779	14,145
10	Additional requirements	257,067	248,851	244,254	241,457	93,159	90,653	88,984	86,088
	of which:								
11	Outflows related to derivative exposures and other collateral requirements	32,823	30,987	30,162	27,532	30,445	28,633	27,767	25,114
12	Outflows related to loss of funding on debt products	0	0	0	0	0	0	0	0
13	Credit and liquidity facilities	224,243	217,864	214,092	213,925	62,714	62,019	61,216	60,973
14	Other contractual funding obligations	55,339	52,183	51,338	51,154	10,624	9,297	7,976	6,518
15	Other contingent funding obligations	354,432	345,273	335,539	328,673	4,518	4,182	3,623	3,392
16	Total cash outflows	–	–	–	–	264,416	253,667	245,009	238,512
	Cash - inflows								
17	Secured lending (e.g. reverse repos)	359,438	347,678	338,563	318,468	24,551	19,277	15,651	13,989
18	Inflows from fully performing exposures	51,679	49,311	48,112	48,000	39,760	37,762	36,696	36,746
19	Other cash inflows	27,348	23,604	20,822	16,825	27,348	23,604	20,822	16,825
EU 19a	Difference between total weighted inflows and total weighted outflows arising from transactions in third countries where there are transfer restrictions or which are denominated in non-convertible currencies	–	–	–	–	3,325	2,984	2,820	2,681
EU 19b	Excess inflows from a related specialized credit institution	–	–	–	–	0	0	0	0
20	Total cash inflows	438,465	420,593	407,497	383,292	88,333	77,658	70,349	64,879
	of which:								
EU 20a	Fully exempt inflows	0	0	0	0	0	0	0	0
EU 20b	Inflows subject to 90% cap	0	0	0	0	0	0	0	0
EU 20c	Inflows subject to 75% cap	408,587	393,608	384,328	367,915	88,333	77,658	70,349	64,879
	Total adjusted value								
21	Liquidity buffer	–	–	–	–	246,080	246,469	243,538	238,150
22	Total net cash outflows	–	–	–	–	176,083	176,009	174,660	173,633
23	Liquidity coverage ratio (%)	–	–	–	–	139.75	140.12	139.47	137.22

List of tables

EU KM1 – Key metrics template 5
EU KM2 – Key metrics - MREL and G-SII Requirement for own funds and eligible liabilities (TLAC) 6
EU OV1 – Overview of RWA 7
EU CMS1 – Comparison of modelled and standardized risk weighted exposure amounts at risk level 8
EU CMS2 – Comparison of modelled and standardized risk weighted exposure amounts for credit risk at asset class level 10
EU CR8 – RWA flow statement of credit risk exposures under the IRB approach 12
EU CCR7 – RWA flow statement of counterparty credit risk exposures under the internal model method 13
EU MR2-B – RWA flow statements of market risk exposures under the IMA 14
EU LIQ1 – LCR disclosure template 18

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