1. CAPITAL

DE017
DB Group

Capital position CRD3 rules	31.12.2012		30.06.2013		References to COREP reporting
	Million EUR	% RWA	Million EUR	% RWA	
A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)	40.842		44.635		*COREP CA 1.1 without Hybrid instruments and government support measures other than ordinary shares*
Of which: adjustment to valuation differences in other AFS assets [1] (-/+)	0		0		*Prudential filters for regulatory capital (COREP line 1.1.2.6.06)*
B) Deductions from common equity (Elements deducted from original own funds) (-)	-2.886		-2.962		*COREP CA 1.3.T1* (negative amount)*
Of which: IRB provision shortfall and IRB equity expected loss amounts (before tax) (-)	-879		-850		*As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)*
C) Common equity (A+B)	**37.956**	**11,4%**	**41.673**	**13,3%**	
Of which: ordinary shares subscribed by government	0		0		*Paid up ordinary shares subscribed by government*
D) CoCos issued before 30 June 2012 according to EBA Common Term Sheet (+)	0		0		*EBA/REC/2011/1*
E) Other Existing government support measures (+)	0		0		
F) Core Tier 1 including other intruments eligible and existing government support measures (C+D+E)	**37.956**	**11,4%**	**41.673**	**13,3%**	
G) Hybrid instruments not subscribed by government	12.526		12.568		*Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government*
H) Tier 1 Capital (F+G)	**50.482**	**15,1%**	**54.241**	**17,3%**	*COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)*
I) RWA	333.605		314.304		
CRR / CRDIV memo items					
Common Equity instruments under A) not eligible as CET1 (under CRR)	0		0		*Articles 26(1) point (c) and 26(2) of CRR*
Adjustments to Minority Interests	124		136		*Article 84 of CRR*
DTAs that rely on future profitability (net of associated DTL)	8.300		7.565		*Articles 36(1) point (c) and 38 of CRR [new COREP CA4 lines {1.2 + 1.3 - 2.2.1 - 2.2.2}]*
Holdings of CET1 capital instruments of financial sector entities: reciprocal cross holdings, non significant and significant investments	3.204		3.489		*Articles 36(1) point (g), (h) and (i), 43, 44 and 45 of CRR*
RWA for Credit Value Adjustment Risk (CVA)	27.519		13.943		*Articles 381 to 386 of CRR*

Notes and definitions

(1) The amount is already included in the computation of the eligible capital and reserves and it is provided separately for information purposes.

Explanatory footnotes

All couterparty countries		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
DB Group	**Central banks and central governments**		112	-	103.123	76	100.364	135	35	-	3.753	9	50	24		-		0		0
	Institutions		22.602	56	64.628	227	11.749	31	3.156	-	8.665	59	555	15		36		19		1
	Corporates		26.106	2.115	273.844	7.486	27.448	3.355	17.006	-	79.793	2.067	18.930	1.885		445		1.264		459
	Corporates - Of Which: Specialised Lending		14.112	1.564	-	-	1.974	-	9.355	-	-	-	1.581	-		343		-		-
	Corporates - Of Which: SME		696	36	2.749	333	1.540	218	463	-	1.843	99	1.252	132		-		119		30
	Retail		-	-	177.636	5.456	14.156	659	-	-	35.584	461	8.099	545		-		1.546		76
	Retail - Secured on real estate property	76,9%	-	-	143.178	2.645	6.840	494	-	-	19.940	222	3.537	383		-		583		32
	Retail - Secured on real estate property - Of Which: SME	91,7%	-	-	361	20	4	-	-	-	71	2	3	-		-		3		-
	Retail - Secured on real estate property - Of Which: non-SME	76,9%	-	-	142.817	2.626	6.836	494	-	-	19.870	220	3.533	383		-		580		32
	Retail - Qualifying Revolving		-	-	4.514	35	304	2	-	-	620	2	56	1		-		125		0
	Retail - Other Retail		-	-	29.944	2.775	7.012	163	-	-	15.024	236	4.506	160		-		837		45
	Retail - Other Retail - Of Which: SME		-	-	530	41	29	0	-	-	237	3	22	0		-		26		0
	Retail - Other Retail - Of Which: non-SME		-	-	29.414	2.734	6.983	163	-	-	14.786	234	4.485	160		-		811		45
	Equity		377	-	1.197	0	5.877	3	1.394	-	4.060	0	5.768	8		-		-		-
	Securitisation		22.658	-	36.724	-	2.626	-	9.315	-	4.010	-	1.457	-		-		-		-
	Other non-credit obligation assets		-	-	6.465	0	21.315	1.921	-	-	4.283	0	16.669	1.299		-		-		406
	TOTAL		**71.855**	**2.172**	**663.617**	**13.245**	**183.535**	**6.102**	**30.905**	**0**	**140.149**	**2.596**	**51.528**	**3.774**	**-**	**481**	**-**	**2.829**	**-**	**942**
	Securitisation and re-securitisations positions deducted from capital *		-	3.014	-	152	-	94	-	-	-	-	-	-		205		-		-

Notes and definitions

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country [(1)]		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Germany	**Central banks and central governments**		-	-	95	0	67.523	-	-	-	10	0	0	-		-		0		0
	Institutions		9.118	0	3.715	0	8.835	3	1.012	-	644	-	224	4		0		0		0
	Corporates		12.468	763	31.744	1.060	4.597	1.336	8.224	-	12.095	143	4.117	463		199		446		112
	Corporates - Of Which: Specialised Lending		5.266	585	-	-	-	-	3.508	-	-	-	-	-		121		-		-
	Corporates - Of Which: SME		696	36	736	50	10	10	463	-	429	8	9	4		-		31		0
	Retail		-	-	146.699	3.030	4.987	19	-	-	28.015	240	3.261	30		-		808		61
	Retail - Secured on real estate property	80,0%	-	-	122.373	2.102	1.377	17	-	-	17.393	215	818	3		-		473		30
	Retail - Secured on real estate property - Of Which: SME	74,2%	-	-	7	-	-	-	-	-	2	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	80,0%	-	-	122.367	2.102	1.377	17	-	-	17.391	215	818	3		-		473		30
	Retail - Qualifying Revolving		-	-	4.441	34	237	0	-	-	598	2	22	0		-		125		0
	Retail - Other Retail		-	-	19.885	893	3.373	2	-	-	10.025	23	2.421	27		-		210		32
	Retail - Other Retail - Of Which: SME		-	-	131	1	24	-	-	-	40	0	18	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	19.754	892	3.349	2	-	-	9.985	23	2.403	27		-		210		32
	Equity		369	-	322	0	884	0	1.364	-	1.145	0	533	0		-		-		-
	Securitisation		6.779	-	1.881	-	1.025	-	1.627	-	87	-	844	-		-		-		-
	Other non-credit obligation assets		-	-	2.936	0	17	111	-	-	1.990	0	2	41		-		-		71
	TOTAL		**28.734**	**763**	**187.393**	**4.090**	**87.868**	**1.469**	**12.227**	**0**	**43.986**	**383**	**8.981**	**539**	**-**	**199**	**-**	**1.254**	**-**	**244**
	Securitisation and re-securitisations positions deducted from capital *		-	79	-	30	-	-	-	-	-	-	-	-		-		-		-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country [1]		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
U.S.	**Central banks and central governments**		-	-	66.894	-	96	-	-	-	331	-	19	-		-		-		-
	Institutions		1.660	-	13.227	23	688	3	346	-	1.469	4	238	1		-		-		0
	Corporates		4.823	158	91.124	1.175	2.377	26	3.094	-	22.507	226	2.046	23		47		84		1
	Corporates - Of Which: Specialised Lending		3.317	155	-	-	-	-	2.267	-	-	-	-	-		47		-		-
	Corporates - Of Which: SME		-	-	440	-	-	-	-	-	224	-	-	-		-		-		-
	Retail		-	-	87	98	48	3	-	-	13	12	21	2		-		0		0
	Retail - Secured on real estate property	94,1%	-	-	63	2	47	3	-	-	9	0	20	2		-		0		0
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	94,1%	-	-	63	2	47	3	-	-	9	0	20	2		-		0		0
	Retail - Qualifying Revolving		-	-	5	0	0	-	-	-	0	0	0	-		-		0		-
	Retail - Other Retail		-	-	19	96	1	0	-	-	4	12	1	0		-		0		0
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	19	96	1	0	-	-	4	12	1	0		-		0		0
	Equity		3	-	275	-	1.203	3	10	-	990	-	1.891	7		-		-		-
	Securitisation		4.326	-	25.085	-	695	-	2.476	-	2.776	-	340	-		-		-		-
	Other non-credit obligation assets		-	-	1.879	-	16	37	-	-	1.878	-	44	31		-		-		13
	TOTAL		**10.811**	**158**	**198.571**	**1.295**	**5.123**	**72**	**5.926**	**0**	**29.963**	**242**	**4.599**	**65**	**-**	**47**	**-**	**85**	**-**	**14**
	Securitisation and re-securitisations positions deducted from capital *		-	1.775	-	65	-	88	-	-	-	-	-	-		32		-		-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country [1]		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
United Kingdom	**Central banks and central governments**		-	-	93	-	11.747	-	-	-	12	-	-	-		-		-		-
	Institutions		2.166	-	4.780	17	307	0	353	-	900	21	5	0		-		-		-
	Corporates		1.733	150	20.032	1.285	969	205	1.202	-	4.923	490	540	192		104		56		2
	Corporates - Of Which: Specialised Lending		1.522	88	-	-	-	-	1.073	-	-	-	-	-		104		-		-
	Corporates - Of Which: SME		-	-	27	-	5	6	-	-	29	-	4	1		-		-		0
	Retail		-	-	288	313	14	1	-	-	50	34	8	0		-		10		0
	Retail - Secured on real estate property	69,2%	-	-	243	43	12	1	-	-	43	1	7	0		-		9		0
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	69,2%	-	-	243	43	12	1	-	-	43	1	7	0		-		9		0
	Retail - Qualifying Revolving		-	-	4	0	0	-	-	-	0	0	0	-		-		0		-
	Retail - Other Retail		-	-	40	271	2	0	-	-	7	34	1	0		-		1		0
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	40	271	2	0	-	-	7	34	1	0		-		1		0
	Equity		0	-	80	-	1.496	-	0	-	277	-	1.457	-		-		-		-
	Securitisation		3.526	-	170	-	57	-	954	-	13	-	50	-		-		-		-
	Other non-credit obligation assets		-	-	3	-	0	529	-	-	1	-	-	140		-		-		1
	TOTAL		**7.425**	**150**	**25.447**	**1.616**	**14.590**	**734**	**2.509**	**0**	**6.177**	**545**	**2.060**	**333**	**-**	**104**	**-**	**66**	**-**	**3**
	Securitisation and re-securitisations positions deducted from capital *		-	288	-	30	-	-	-	-	-	-	-	-		139		-		-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country (1)		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Italy	**Central banks and central governments**		78	-	1.646	-	4.340	-	17	-	428	-	0	-		-		0		0
	Institutions		824	-	4.607	-	4	-	327	-	302	-	1	-		-		0		0
	Corporates		239	-	4.707	586	745	12	195	-	1.991	74	592	25		-		65		30
	Corporates - Of Which: Specialised Lending		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Corporates - Of Which: SME		-	-	45	2	1	-	-	-	31	1	1	-		-		0		0
	Retail		-	-	11.809	1.169	6.328	172	-	-	3.697	74	3.340	154		-		378		3
	Retail - Secured on real estate property	53,2%	-	-	6.181	74	3.212	138	-	-	620	1	1.633	132		-		24		2
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	53,2%	-	-	6.181	74	3.212	138	-	-	620	1	1.633	132		-		24		2
	Retail - Qualifying Revolving		-	-	2	0	66	2	-	-	0	-	34	1		-		0		0
	Retail - Other Retail		-	-	5.626	1.095	3.050	33	-	-	3.077	72	1.672	21		-		354		1
	Retail - Other Retail - Of Which: SME		-	-	-	-	0	-	-	-	-	-	0	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	5.626	1.095	3.050	33	-	-	3.077	72	1.672	21		-		354		1
	Equity		1	-	7	-	7	-	2	-	23	-	7	-		-		-		-
	Securitisation		107	-	150	-	601	-	138	-	21	-	125	-		-		-		-
	Other non-credit obligation assets		-	-	-	-	0	845	-	-	-	-	0	704		-		-		198
	TOTAL		**1.249**	**0**	**22.925**	**1.755**	**12.025**	**1.030**	**678**	**0**	**6.463**	**148**	**4.065**	**884**	**-**	**0**	**-**	**443**	**-**	**231**
	Securitisation and re-securitisations positions deducted from capital *		-	20	-	-	-	6	-	-	-	-	-	-		-		-		-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country (1)		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Netherlands	**Central banks and central governments**		-	-	47	-	5.438	-	-	-	13	-	2	-		-		-		-
	Institutions		514	-	2.149	-	123	6	117	-	342	-	22	1		-		-		0
	Corporates		714	499	12.419	70	7.758	1.228	453	-	3.424	66	7.072	711		-		3		262
	Corporates - Of Which: Specialised Lending		321	208	-	-	-	-	203	-	-	-	-	-		-		-		-
	Corporates - Of Which: SME		-	-	287	-	1.433	198	-	-	179	-	1.175	123		-		-		30
	Retail		-	-	104	4	576	43	-	-	15	0	288	15		-		0		11
	Retail - Secured on real estate property	71,0%	-	-	76	3	420	9	-	-	9	0	185	4		-		0		-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	71,0%	-	-	76	3	420	9	-	-	9	0	185	4		-		0		-
	Retail - Qualifying Revolving		-	-	3	0	0	-	-	-	0	0	-	-		-		0		-
	Retail - Other Retail		-	-	24	0	156	34	-	-	6	0	103	11		-		0		11
	Retail - Other Retail - Of Which: SME		-	-	-	-	0	-	-	-	-	-	0	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	24	0	156	34	-	-	6	0	103	11		-		0		11
	Equity		0	-	0	-	265	-	2	-	0	-	240	-		-		-		-
	Securitisation		1.087	-	159	-	-	-	391	-	11	-	-	-		-		-		-
	Other non-credit obligation assets		-	-	18	-	0	11	-	-	18	-	0	8		-		-		1
	TOTAL		**2.315**	**499**	**14.896**	**74**	**14.160**	**1.289**	**963**	**0**	**3.825**	**66**	**7.625**	**735**	**-**	**0**	**-**	**4**	**-**	**274**
	Securitisation and re-securitisations positions deducted from capital *		-	96	-	-	-	-	-	-	-	-	-	-		-		-		-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country [(1)]		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Luxembourg	**Central banks and central governments**		-	-	1.198	-	316	-	-	-	136	-	0	-		-		-		-
	Institutions		9	-	1.519	-	1.099	-	2	-	132	-	9	-		36		-		-
	Corporates		1.162	152	9.226	845	231	388	765	-	1.551	213	227	363		76		91		29
	Corporates - Of Which: Specialised Lending		909	152	-	-	-	-	592	-	-	-	-	-		71		-		-
	Corporates - Of Which: SME		-	-	24	-	-	-	-	-	20	-	-	-		-		-		-
	Retail		-	-	29	3	986	2	-	-	5	0	494	3		-		2		0
	Retail - Secured on real estate property	90,1%	-	-	24	2	985	2	-	-	4	0	493	3		-		2		0
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	90,1%	-	-	24	2	985	2	-	-	4	0	493	3		-		2		0
	Retail - Qualifying Revolving		-	-	1	0	0	-	-	-	0	-	-	-		-		0		-
	Retail - Other Retail		-	-	4	1	1	0	-	-	1	0	1	0		-		0		-
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	4	1	1	0	-	-	1	0	1	0		-		0		-
	Equity		4	-	18	-	802	-	16	-	60	-	438	-		-		-		-
	Securitisation		43	-	2.846	-	-	-	73	-	216	-	-	-		-		-		-
	Other non-credit obligation assets		-	-	1	-	0	0	-	-	1	-	1	0		-		-		0
	TOTAL		**1.217**	**152**	**14.837**	**848**	**3.435**	**391**	**856**	**0**	**2.101**	**213**	**1.169**	**365**	**-**	**112**	**-**	**93**	**-**	**30**
	Securitisation and re-securitisations positions deducted from capital *		-	3	-	-	-	-	-	-	-	-	-	-		-		-		-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country [(1)]		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Spain	**Central banks and central governments**		-	-	619	-	319	11	-	-	217	-	-	17		-		-		-
	Institutions		1.223	-	5.160	-	0	0	165	-	770	-	0	0		-		0		0
	Corporates		385	67	5.979	608	357	0	265	-	2.271	273	352	0		-		184		0
	Corporates - Of Which: Specialised Lending		277	67	-	-	-	-	156	-	-	-	-	-		-		-		-
	Corporates - Of Which: SME		-	-	247	123	-	-	-	-	237	45	-	-		-		37		-
	Retail		-	-	10.125	556	268	33	-	-	1.679	72	121	19		-		282		0
	Retail - Secured on real estate property	55,8%	-	-	7.790	283	221	33	-	-	646	0	89	19		-		56		-
	Retail - Secured on real estate property - Of Which: SME	56,1%	-	-	8	2	-	-	-	-	1	-	-	-		-		0		-
	Retail - Secured on real estate property - Of Which: non-SME	55,8%	-	-	7.782	281	221	33	-	-	645	0	89	19		-		55		-
	Retail - Qualifying Revolving		-	-	5	0	0	-	-	-	1	0	0	-		-		0		-
	Retail - Other Retail		-	-	2.330	273	47	0	-	-	1.033	72	32	0		-		226		0
	Retail - Other Retail - Of Which: SME		-	-	37	6	0	-	-	-	16	1	0	-		-		4		-
	Retail - Other Retail - Of Which: non-SME		-	-	2.293	267	47	0	-	-	1.016	71	32	0		-		222		0
	Equity		-	-	0	0	111	-	-	-	0	0	121	-		-		-		-
	Securitisation		961	-	-	-	-	-	732	-	-	-	-	-		-		-		-
	Other non-credit obligation assets		-	-	134	-	80	5	-	-	134	-	16	5		-		-		1
	TOTAL		**2.568**	**67**	**22.017**	**1.165**	**1.135**	**50**	**1.163**	**0**	**5.071**	**345**	**610**	**41**	**-**	**0**	**-**	**465**	**-**	**1**
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country (1)		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Switzerland	**Central banks and central governments**		-	-	4.770	-	50	-	-	-	36	-	10	-		-		-		-
	Institutions		808	-	1.507	-	16	0	75	-	154	-	3	0		-		-		-
	Corporates		145	0	8.222	74	453	0	92	-	1.428	12	94	0		-		9		-
	Corporates - Of Which: Specialised Lending		29	0	-	-	-	-	20	-	-	-	-	-		-		-		-
	Corporates - Of Which: SME		-	-	2	-	-	-	-	-	1	-	-	-		-		-		-
	Retail		-	-	262	5	7	0	-	-	45	0	4	0		-		1		0
	Retail - Secured on real estate property	75,9%	-	-	162	4	5	0	-	-	25	0	2	0		-		0		-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	75,9%	-	-	162	4	5	0	-	-	25	0	2	0		-		0		-
	Retail - Qualifying Revolving		-	-	12	0	0	-	-	-	1	0	0	-		-		0		-
	Retail - Other Retail		-	-	87	1	2	0	-	-	18	0	2	0		-		0		0
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	87	1	2	0	-	-	18	0	2	0		-		0		0
	Equity		-	-	78	-	23	-	-	-	199	-	23	-		-		-		-
	Securitisation		-	-	-	-	-	-	55	-	-	-	-	-		-		-		-
	Other non-credit obligation assets		-	-	805	-	0	1	-	-	23	-	0	1		-		-		0
	TOTAL		**953**	**0**	**15.643**	**79**	**549**	**2**	**222**	**0**	**1.884**	**12**	**134**	**1**	**-**	**0**	**-**	**10**	**-**	**0**
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country (1)		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
France	**Central banks and central governments**		-	-	155	-	2.692	-	-	-	27	-	-	-		-		-		-
	Institutions		1.168	-	4.653	-	29	-	263	-	500	-	5	-		-		-		-
	Corporates		1.657	-	4.166	2	200	2	1.072	-	1.141	6	181	1		-		2		0
	Corporates - Of Which: Specialised Lending		954	-	-	-	-	-	607	-	-	-	-	-		-		-		-
	Corporates - Of Which: SME		-	-	16	-	-	-	-	-	5	-	-	-		-		-		-
	Retail		-	-	164	5	4	0	-	-	29	0	2	0		-		1		-
	Retail - Secured on real estate property	84,8%	-	-	64	3	2	-	-	-	8	0	1	-		-		0		-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	84,8%	-	-	64	3	2	-	-	-	8	0	1	-		-		0		-
	Retail - Qualifying Revolving		-	-	6	0	0	-	-	-	1	-	0	-		-		0		-
	Retail - Other Retail		-	-	93	2	1	0	-	-	20	0	1	0		-		0		-
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	93	2	1	0	-	-	20	0	1	0		-		0		-
	Equity		0	-	55	-	64	-	0	-	204	-	36	-		-		-		-
	Securitisation		855	-	2	-	-	-	266	-	0	-	-	-		-		-		-
	Other non-credit obligation assets		-	-	0	-	0	0	-	-	0	-	0	0		-		-		0
	TOTAL		**3.681**	**0**	**9.195**	**7**	**2.989**	**2**	**1.601**	**0**	**1.900**	**6**	**225**	**1**	**-**	**0**	**-**	**3**	**-**	**0**
	Securitisation and re-securitisations positions deducted from capital *		-	0	-	-	-	-	-	-	-	-	-	-		-		-		-

Notes and definitions
1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure
* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country [1]		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Cayman Islands	**Central banks and central governments**		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Institutions		-	-	0	-	0	-	-	-	0	-	0	-		-		-		-
	Corporates		1	216	6.093	55	564	-	0	-	1.734	21	177	-		-		16		-
	Corporates - Of Which: Specialised Lending		1	216	-	-	-	-	0	-	-	-	-	-		-		-		-
	Corporates - Of Which: SME		-	-	2	-	-	-	-	-	3	-	-	-		-		-		-
	Retail		-	-	0	-	0	0	-	-	0	-	-	0		-		-		-
	Retail - Secured on real estate property	66,7%	-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	66,7%	-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Qualifying Revolving		-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Other Retail		-	-	0	-	0	0	-	-	0	-	-	0		-		-		-
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	0	-	0	0	-	-	0	-	-	0		-		-		-
	Equity		-	-	99	-	222	-	-	-	317	-	202	-		-		-		-
	Securitisation		1.080	-	1.507	-	239	-	984	-	163	-	95	-		-		-		-
	Other non-credit obligation assets		-	-	-	-	0	0	-	-	-	-	0	0		-		-		-
	TOTAL		**1.081**	**216**	**7.700**	**55**	**1.025**	**0**	**985**	**0**	**2.213**	**21**	**475**	**0**	**-**	**0**	**-**	**16**	**-**	**0**
	Securitisation and re-securitisations positions deducted from capital *		-	140	-	4	-	-	-	-	-	-	-	-		18		-		-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

2. CREDIT RISK

as of 30 June 2013

DE017
DB Group

All couterparty countries		LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
DB Group	**Central banks and central governments**		81	-	104.653	64	72.771	11	21	-	4.187	40	59	17		-		0		0
	Institutions		7.522	-	78.015	130	13.679	15	1.321	-	9.852	65	526	11		71		1		2
	Corporates		15.830	1.021	271.083	7.975	29.512	3.454	9.981	0	80.712	1.834	17.261	1.921		416		1.397		466
	Corporates - Of Which: Specialised Lending		8.312	838	1.981	397	1.941	5	5.302	-	520	-	1.328	-		314		-		-
	Corporates - Of Which: SME		115	8	3.622	330	1.452	237	85	-	1.956	79	1.231	141		-		89		36
	Retail		-	-	182.303	5.250	12.722	357	-	-	36.497	367	7.441	365		-		1.683		84
	Retail - Secured on real estate property	76,8%	-	-	147.584	2.589	6.036	249	-	-	21.170	241	3.064	238		-		624		34
	Retail - Secured on real estate property - Of Which: SME	67,1%	-	-	2.355	94	53	-	-	-	262	2	21	-		-		16		-
	Retail - Secured on real estate property - Of Which: non-SME	76,9%	-	-	145.229	2.495	5.983	249	-	-	20.908	239	3.043	238		-		608		34
	Retail - Qualifying Revolving		-	-	4.663	28	67	2	-	-	647	2	40	1		-		138		0
	Retail - Other Retail		-	-	30.056	2.632	6.620	106	-	-	14.680	124	4.337	126		-		921		49
	Retail - Other Retail - Of Which: SME		-	-	1.428	74	32	0	-	-	439	3	24	0		-		50		0
	Retail - Other Retail - Of Which: non-SME		-	-	28.629	2.559	6.588	106	-	-	14.241	121	4.313	126		-		871		49
	Equity		412	-	1.024	7	3.957	0	1.524	-	3.464	20	3.807	0		-		-		-
	Securitisation		16.184	-	37.409	-	2.339	-	6.659	-	3.561	-	1.349	-		-		-		-
	Other non-credit obligation assets		-	-	6.130	-	17.305	1.433	-	-	4.075	-	11.902	1.178		-		-		460
	TOTAL		**40.030**	**1.021**	**680.617**	**13.425**	**152.285**	**5.271**	**19.506**	**0**	**142.348**	**2.326**	**42.345**	**3.493**	**-**	**488**	**-**	**3.081**	**-**	**1.011**
	Securitisation and re-securitisations positions deducted from capital *		-	1.249	-	1.017	-	94	-	-	-	-	-	-		193		-		-

Notes and definitions

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country [1]		LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Germany	**Central banks and central governments**		-	-	2.539	0	45.953	-	-	-	13	0	1	-		-		0		0
	Institutions		3.705	-	8.608	0	10.058	-	446	-	941	-	213	-		1		0		1
	Corporates		8.914	788	37.572	1.158	4.017	1.169	5.554	0	14.920	185	3.772	353		194		485		95
	Corporates - Of Which: Specialised Lending		4.672	605	103	23	210	5	3.051	-	23	-	153	-		99		-		-
	Corporates - Of Which: SME		115	8	1.246	112	0	12	85	-	926	27	0	4		-		33		0
	Retail		-	-	151.669	2.877	3.208	23	-	-	29.549	243	2.317	1		-		872		69
	Retail - Secured on real estate property	78,8%	-	-	126.435	2.009	251	23	-	-	18.863	233	99	1		-		505		31
	Retail - Secured on real estate property - Of Which: SME	73,9%	-	-	9	1	-	-	-	-	2	-	-	-		-		0		-
	Retail - Secured on real estate property - Of Which: non-SME	78,8%	-	-	126.425	2.008	251	23	-	-	18.861	233	99	1		-		505		31
	Retail - Qualifying Revolving		-	-	4.591	28	0	0	-	-	638	2	0	-		-		138		-
	Retail - Other Retail		-	-	20.644	840	2.957	0	-	-	10.048	8	2.218	0		-		229		38
	Retail - Other Retail - Of Which: SME		-	-	120	1	23	-	-	-	40	0	17	-		-		0		-
	Retail - Other Retail - Of Which: non-SME		-	-	20.524	839	2.934	0	-	-	10.009	8	2.200	0		-		229		38
	Equity		403	-	307	0	432	0	1.491	-	1.089	0	396	0		-		-		-
	Securitisation		4.957	-	2.991	-	1.068	-	1.393	-	143	-	848	-		-		-		-
	Other non-credit obligation assets		-	-	2.995	-	112	69	-	-	2.158	-	47	28		-		-		48
	TOTAL		**17.979**	**788**	**206.682**	**4.036**	**64.849**	**1.261**	**8.884**	**0**	**48.814**	**428**	**7.594**	**383**	**-**	**196**	**-**	**1.357**	**-**	**214**
	Securitisation and re-securitisations positions deducted from capital *		-	44	-	35	-	-	-	-	-	-	-	-		-		-		-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

2. CREDIT RISK

as of 30 June 2013

DE017
DB Group

Counterparty Country (1)		LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
U.S.	**Central banks and central governments**		-	-	67.506	64	168	-	-	-	255	40	34	-		-		-		-
	Institutions		1.166	-	15.090	58	461	3	219	-	1.622	24	210	1		-		-		0
	Corporates		340	14	78.295	1.122	2.644	34	167	-	19.803	226	2.264	34		-		98		3
	Corporates - Of Which: Specialised Lending		187	14	133	-	274	-	94	-	7	-	229	-		-		-		-
	Corporates - Of Which: SME		-	-	425	-	1	-	-	-	173	-	1	-		-		-		-
	Retail		-	-	248	68	17	2	-	-	25	8	9	1		-		0		0
	Retail - Secured on real estate property	90,2%	-	-	60	2	16	1	-	-	8	0	8	1		-		0		-
	Retail - Secured on real estate property - Of Which: SME	58,3%	-	-	4	0	-	-	-	-	0	-	-	-		-		0		-
	Retail - Secured on real estate property - Of Which: non-SME	93,3%	-	-	56	2	16	1	-	-	8	0	8	1		-		0		-
	Retail - Qualifying Revolving		-	-	5	0	0	-	-	-	0	-	0	-		-		0		-
	Retail - Other Retail		-	-	183	66	1	0	-	-	16	8	1	0		-		0		0
	Retail - Other Retail - Of Which: SME		-	-	2	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	181	66	1	0	-	-	16	8	1	0		-		0		0
	Equity		2	-	230	-	694	0	7	-	826	-	688	0		-		-		-
	Securitisation		3.438	-	25.619	-	456	-	1.835	-	2.388	-	201	-		-		-		-
	Other non-credit obligation assets		-	-	363	-	48	27	-	-	352	-	78	31		-		-		9
	TOTAL		**4.946**	**14**	**187.351**	**1.312**	**4.487**	**66**	**2.228**	**0**	**25.271**	**298**	**3.484**	**67**	**-**	**0**	**-**	**98**	**-**	**13**
	Securitisation and re-securitisations positions deducted from capital *		-	162	-	949	-	88	-	-	-	-	-	-		25		-		-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country (1)		LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
United Kingdom	**Central banks and central governments**		-	-	1.263	-	5.650	-	-	-	110	-	0	-		-		-		-
	Institutions		460	-	4.231	2	348	0	137	-	720	1	17	0		-		-		-
	Corporates		312	-	22.869	1.559	1.216	203	184	-	4.920	400	458	190		128		59		3
	Corporates - Of Which: Specialised Lending		164	-	1.020	129	80	-	106	-	210	-	62	-		128		-		-
	Corporates - Of Which: SME		-	-	95	-	5	7	-	-	26	-	4	0		-		-		-
	Retail		-	-	286	261	243	7	-	-	58	28	181	4		-		9		1
	Retail - Secured on real estate property	74,4%	-	-	246	39	242	7	-	-	50	1	179	4		-		8		1
	Retail - Secured on real estate property - Of Which: SME	64,4%	-	-	29	7	-	-	-	-	3	0	-	-		-		2		-
	Retail - Secured on real estate property - Of Which: non-SME	76,2%	-	-	217	32	242	7	-	-	48	1	179	4		-		6		1
	Retail - Qualifying Revolving		-	-	4	0	-	-	-	-	0	-	-	-		-		0		-
	Retail - Other Retail		-	-	36	222	2	0	-	-	7	28	1	0		-		1		-
	Retail - Other Retail - Of Which: SME		-	-	10	0	-	-	-	-	1	-	-	-		-		0		-
	Retail - Other Retail - Of Which: non-SME		-	-	26	222	2	0	-	-	6	28	1	0		-		1		-
	Equity		0	-	78	-	1.381	-	0	-	278	-	1.341	-		-		-		-
	Securitisation		2.460	-	331	-	55	-	539	-	29	-	47	-		-		-		-
	Other non-credit obligation assets		-	-	1	-	1	52	-	-	0	-	0	66		-		-		9
	TOTAL		**3.232**	**0**	**29.060**	**1.821**	**8.894**	**262**	**861**	**0**	**6.115**	**429**	**2.044**	**261**	**-**	**128**	**-**	**68**	**-**	**13**
	Securitisation and re-securitisations positions deducted from capital *		-	310	-	8	-	0	-	-	-	-	-	-		153		-		-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country (1)		LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Italy	**Central banks and central governments**		62	-	1.453	-	4.239	-	14	-	525	-	0	-		-		0		0
	Institutions		350	-	4.910	-	675	-	138	-	581	-	12	-		-		0		0
	Corporates		289	-	4.663	556	698	69	230	-	1.829	72	483	53		-		73		34
	Corporates - Of Which: Specialised Lending		-	-	-	-	180	-	-	-	-	-	126	-		-		-		-
	Corporates - Of Which: SME		-	-	-	2	1	-	-	-	-	3	1	-		-		-		0
	Retail		-	-	11.539	1.186	6.167	172	-	-	3.334	70	3.250	160		-		425		4
	Retail - Secured on real estate property	54,1%	-	-	6.381	81	3.075	148	-	-	554	2	1.541	143		-		29		2
	Retail - Secured on real estate property - Of Which: SME	43,2%	-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	54,1%	-	-	6.381	81	3.075	148	-	-	554	2	1.541	143		-		29		2
	Retail - Qualifying Revolving		-	-	2	0	67	2	-	-	0	-	40	1		-		0		0
	Retail - Other Retail		-	-	5.156	1.106	3.025	22	-	-	2.780	67	1.669	16		-		396		2
	Retail - Other Retail - Of Which: SME		-	-	2	-	0	-	-	-	0	-	0	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	5.155	1.106	3.025	22	-	-	2.780	67	1.669	16		-		396		2
	Equity		1	-	2	-	7	-	2	-	7	-	7	-		-		-		-
	Securitisation		115	-	101	-	500	-	149	-	18	-	128	-		-		-		-
	Other non-credit obligation assets		-	-	-	-	0	869	-	-	-	-	0	707		-		-		243
	TOTAL		**816**	**0**	**22.668**	**1.742**	**12.287**	**1.110**	**534**	**0**	**6.295**	**142**	**3.880**	**920**	**-**	**0**	**-**	**498**	**-**	**280**
	Securitisation and re-securitisations positions deducted from capital *		-	1	-	-	-	6	-	-	-	-	-	-		-		-		-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country (1)		LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Netherlands	**Central banks and central governments**		-	-	141	-	5.537	-	-	-	12	-	25	-		-		-		-
	Institutions		84	-	2.866	-	143	6	24	-	478	-	23	1		-		-		0
	Corporates		949	86	13.685	47	10.774	1.092	569	-	3.297	54	6.899	632		-		3		259
	Corporates - Of Which: Specialised Lending		380	86	-	-	-	-	280	-	-	-	-	-		-		-		-
	Corporates - Of Which: SME		-	-	213	-	1.399	198	-	-	147	-	1.195	121		-		-		35
	Retail		-	-	103	4	546	57	-	-	17	0	276	23		-		0		9
	Retail - Secured on real estate property	74,1%	-	-	78	3	391	24	-	-	11	0	172	10		-		0		0
	Retail - Secured on real estate property - Of Which: SME	45,1%	-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	74,3%	-	-	77	3	391	24	-	-	11	0	172	10		-		0		0
	Retail - Qualifying Revolving		-	-	3	0	-	-	-	-	0	0	-	-		-		0		-
	Retail - Other Retail		-	-	22	0	156	34	-	-	5	0	103	13		-		0		9
	Retail - Other Retail - Of Which: SME		-	-	0	-	0	-	-	-	0	-	0	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	22	0	155	34	-	-	5	0	103	13		-		0		9
	Equity		2	-	0	-	193	-	9	-	0	-	182	-		-		-		-
	Securitisation		863	-	209	-	-	-	288	-	15	-	-	-		-		-		-
	Other non-credit obligation assets		-	-	26	-	0	94	-	-	26	-	0	58		-		-		37
	TOTAL		**1.899**	**86**	**17.029**	**51**	**17.193**	**1.250**	**889**	**0**	**3.845**	**54**	**7.404**	**714**	**-**	**0**	**-**	**4**	**-**	**305**
	Securitisation and re-securitisations positions deducted from capital *		-	81	-	-	-	-	-	-	-	-	-	-		-		-		-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country (1)		LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Luxembourg	**Central banks and central governments**		-	-	3.325	-	215	-	-	-	384	-	0	-		-		-		-
	Institutions		70	-	1.527	9	1.295	-	19	-	126	1	1	-		70		1		-
	Corporates		1.013	41	10.073	841	398	529	651	-	1.428	104	294	487		94		127		44
	Corporates - Of Which: Specialised Lending		863	41	54	0	-	-	561	-	5	-	-	-		87		-		-
	Corporates - Of Which: SME		-	-	21	-	-	-	-	-	12	-	-	-		-		-		-
	Retail		-	-	31	3	992	3	-	-	6	0	497	3		-		2		0
	Retail - Secured on real estate property	92,0%	-	-	25	3	991	3	-	-	5	0	496	3		-		2		0
	Retail - Secured on real estate property - Of Which: SME	15,5%	-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	92,0%	-	-	25	3	991	3	-	-	5	0	496	3		-		2		0
	Retail - Qualifying Revolving		-	-	1	0	-	-	-	-	0	-	-	-		-		0		-
	Retail - Other Retail		-	-	5	0	1	0	-	-	1	0	1	0		-		0		-
	Retail - Other Retail - Of Which: SME		-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	5	0	1	0	-	-	1	0	1	0		-		0		-
	Equity		4	-	12	-	163	-	16	-	40	-	150	-		-		-		-
	Securitisation		33	-	2.472	-	-	-	35	-	191	-	-	-		-		-		-
	Other non-credit obligation assets		-	-	1	-	0	0	-	-	1	-	0	0		-		-		-
	TOTAL		**1.120**	**41**	**17.441**	**852**	**3.063**	**532**	**721**	**0**	**2.176**	**105**	**942**	**491**	**-**	**164**	**-**	**130**	**-**	**44**
	Securitisation and re-securitisations positions deducted from capital *		-	0	-	-	-	-	-	-	-	-	-	-		-		-		-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country (1)		LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Spain	**Central banks and central governments**		-	-	1.240	-	375	11	-	-	581	-	0	17		-		-		-
	Institutions		495	-	2.945	-	0	-	70	-	767	-	0	-		-		0		-
	Corporates		388	67	3.612	711	341	0	254	-	2.295	226	251	0		-		269		0
	Corporates - Of Which: Specialised Lending		275	67	-	-	241	-	155	-	-	-	186	-		-		-		-
	Corporates - Of Which: SME		-	-	211	135	-	-	-	-	138	39	-	-		-		26		-
	Retail		-	-	9.923	532	262	29	-	-	2.080	5	120	16		-		304		0
	Retail - Secured on real estate property	59,7%	-	-	7.679	299	216	29	-	-	772	1	89	16		-		56		0
	Retail - Secured on real estate property - Of Which: SME	56,8%	-	-	470	19	-	-	-	-	51	-	-	-		-		3		-
	Retail - Secured on real estate property - Of Which: non-SME	59,9%	-	-	7.208	280	216	29	-	-	721	1	89	16		-		53		0
	Retail - Qualifying Revolving		-	-	4	0	-	-	-	-	1	-	-	-		-		0		-
	Retail - Other Retail		-	-	2.240	233	46	0	-	-	1.307	4	31	0		-		247		0
	Retail - Other Retail - Of Which: SME		-	-	208	9	0	-	-	-	67	0	0	-		-		7		-
	Retail - Other Retail - Of Which: non-SME		-	-	2.032	224	46	0	-	-	1.241	4	31	0		-		240		0
	Equity		-	-	4	-	108	-	-	-	14	-	116	-		-		-		-
	Securitisation		729	-	-	-	8	-	756	-	-	-	2	-		-		-		-
	Other non-credit obligation assets		-	-	2	-	-	4	-	-	2	-	-	4		-		-		1
	TOTAL		**1.612**	**67**	**17.725**	**1.243**	**1.094**	**45**	**1.081**	**0**	**5.738**	**231**	**489**	**37**	**-**	**0**	**-**	**573**	**-**	**1**
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country [1]		LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Switzerland	**Central banks and central governments**		-	-	7.236	-	-	-	-	-	38	-	-	-		-		-		-
	Institutions		32	-	2.190	-	13	0	10	-	240	-	3	0		-		-		-
	Corporates		165	0	7.188	74	433	0	110	-	1.398	14	99	0		-		9		-
	Corporates - Of Which: Specialised Lending		61	0	-	-	-	-	42	-	-	-	-	-		-		-		-
	Corporates - Of Which: SME		-	-	4	-	-	-	-	-	1	-	-	-		-		-		-
	Retail		-	-	326	6	6	0	-	-	61	1	3	0		-		1		-
	Retail - Secured on real estate property	77,4%	-	-	172	5	4	0	-	-	30	1	2	0		-		0		-
	Retail - Secured on real estate property - Of Which: SME	50,2%	-	-	5	-	-	-	-	-	1	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	78,3%	-	-	167	5	4	0	-	-	29	1	2	0		-		0		-
	Retail - Qualifying Revolving		-	-	12	0	-	-	-	-	1	0	-	-		-		0		-
	Retail - Other Retail		-	-	141	2	2	0	-	-	30	0	2	0		-		0		-
	Retail - Other Retail - Of Which: SME		-	-	1	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	140	2	2	0	-	-	29	0	2	0		-		0		-
	Equity		-	-	52	-	22	-	-	-	125	-	22	-		-		-		-
	Securitisation		-	-	-	-	-	-	32	-	-	-	-	-		-		-		-
	Other non-credit obligation assets		-	-	1.085	-	0	2	-	-	19	-	0	1		-		-		0
	TOTAL		**197**	**0**	**18.078**	**80**	**475**	**2**	**152**	**0**	**1.881**	**14**	**128**	**2**	**-**	**0**	**-**	**10**	**-**	**0**
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country [1]		LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
France	**Central banks and central governments**		-	-	995	-	3.723	-	-	-	57	-	-	-		-		-		-
	Institutions		569	-	4.825	-	49	-	132	-	558	-	10	-		-		-		-
	Corporates		1.618	-	4.206	7	295	1	1.002	-	1.166	11	227	0		-		3		0
	Corporates - Of Which: Specialised Lending		909	-	45	-	131	-	547	-	3	-	90	-		-		-		-
	Corporates - Of Which: SME		-	-	15	-	-	-	-	-	4	-	-	-		-		-		-
	Retail		-	-	167	7	2	0	-	-	27	0	1	0		-		0		-
	Retail - Secured on real estate property	77,9%	-	-	66	5	1	-	-	-	10	0	0	-		-		0		-
	Retail - Secured on real estate property - Of Which: SME	58,1%	-	-	2	0	-	-	-	-	0	-	-	-		-		0		-
	Retail - Secured on real estate property - Of Which: non-SME	79,0%	-	-	64	4	1	-	-	-	10	0	0	-		-		0		-
	Retail - Qualifying Revolving		-	-	6	0	-	-	-	-	1	0	-	-		-		0		-
	Retail - Other Retail		-	-	95	2	1	0	-	-	16	0	1	0		-		0		-
	Retail - Other Retail - Of Which: SME		-	-	12	0	-	-	-	-	3	-	-	-		-		0		-
	Retail - Other Retail - Of Which: non-SME		-	-	83	2	1	0	-	-	13	0	1	0		-		0		-
	Equity		0	-	0	-	63	-	0	-	1	-	35	-		-		-		-
	Securitisation		775	-	1	-	-	-	271	-	0	-	-	-		-		-		-
	Other non-credit obligation assets		-	-	-	-	0	0	-	-	-	-	0	0		-		-		0
	TOTAL		**2.962**	**0**	**10.195**	**13**	**4.133**	**1**	**1.405**	**0**	**1.810**	**11**	**273**	**0**	**-**	**0**	**-**	**3**	**-**	**0**
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-

Notes and definitions
1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure
* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country [1]		LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Cayman Islands	**Central banks and central governments**		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Institutions		-	-	-	-	0	-	-	-	-	-	0	-		-		-		-
	Corporates		44	-	7.782	228	564	8	31	-	2.683	13	220	8		-		16		-
	Corporates - Of Which: Specialised Lending		44	-	1	187	-	-	31	-	0	-	-	-		-		-		-
	Corporates - Of Which: SME		-	-	-	-	8	-	-	-	-	-	0	-		-		-		-
	Retail		-	-	1	-	-	0	-	-	0	-	-	0		-		-		-
	Retail - Secured on real estate property	0,0%	-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Qualifying Revolving		-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Other Retail		-	-	0	-	-	0	-	-	0	-	-	0		-		-		-
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	0	-	-	0	-	-	0	-	-	0		-		-		-
	Equity		-	-	60	-	123	-	-	-	180	-	121	-		-		-		-
	Securitisation		392	-	1.371	-	243	-	81	-	151	-	97	-		-		-		-
	Other non-credit obligation assets		-	-	-	-	0	0	-	-	-	-	0	0		-		-		-
	TOTAL		**437**	**0**	**9.214**	**228**	**930**	**8**	**112**	**0**	**3.015**	**13**	**438**	**8**	**-**	**0**	**-**	**16**	**-**	**0**
	Securitisation and re-securitisations positions deducted from capital *		-	51	-	6	-	-	-	-	-	-	-	-		15		-		-

Notes and definitions
1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure
* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Explanatory footnotes

3. SECURITISATION SUMMARY

DE017
DB Group

(in million Euro)

	Exposure Value as of 31/12/2012	Exposure Value as of 30/06/2013
Banking Book	65.269	58.292
Trading Book (excl. correlation trading)	14.097	15.744
Correlation Trading Portfolio	62.357	37.187
Total	**141.722**	**111.223**

Explanatory footnotes

4. MARKET RISK

DE017
DB Group

(in million Euro)

	31.12.2012		30.06.2013	
	TOTAL RISK EXPOSURE AMOUNT		TOTAL RISK EXPOSURE AMOUNT	
	SA	IM	SA	IM
Traded Debt Instruments	6.287	38.263	7.800	37.949
TDI - General risk	352	11.482	325	9.894
TDI - Specific risk	5.935	26.781	7.475	28.055
Equities	0	4.255	0	3.325
Equities - General risk	0	2.219	0	1.752
Equities - Specific risk	0	2.036	0	1.573
Foreign exchange risk	479	1.735	433	4.123
Commodities risk	0	2.039	0	1.407

Explanatory footnotes

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DB Group

(in million Euro)

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading (2)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Austria	14	9	14	0	0	0	0	-0
[3M - 1Y]		67	0	46	0	0	46	19	-0
[1Y - 2Y]		69	0	69	27	0	42	-0	1
[2Y - 3Y]		710	0	698	705	0	0	-9	-0
[3Y - 5Y]		59	0	26	39	0	0	8	-1
[5Y - 10Y]		441	0	199	137	0	62	21	0
[10Y - more]		1.385	0	1.191	647	0	544	-103	0
Total		**2.746**	**9**	**2.241**	**1.555**	**0**	**693**	**-64**	**-0**
[0 - 3M]	Belgium	226	37	214	10	0	166	0	-0
[3M - 1Y]		519	56	516	309	0	151	-244	-0
[1Y - 2Y]		21	0	0	10	0	0	7	-0
[2Y - 3Y]		69	0	31	34	0	0	0	-0
[3Y - 5Y]		1.013	2	866	808	0	55	38	0
[5Y - 10Y]		470	0	228	356	0	0	76	-0
[10Y - more]		399	50	64	7	0	4	194	-0
Total		**2.717**	**145**	**1.918**	**1.535**	**0**	**377**	**71**	**-0**
[0 - 3M]	Bulgaria	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M]	Cyprus	0	0	0	0	0	0	0	0
[3M - 1Y]		7	0	7	0	0	7	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		1	0	1	0	0	1	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	10
[5Y - 10Y]		5	0	5	0	0	5	0	-0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**13**	**0**	**13**	**0**	**0**	**13**	**0**	**9**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DB Group

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)
			of which: **loans and advances**		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading(2)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Czech Republic	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M]	Denmark	17	0	12	10	0	2	-16	0
[3M - 1Y]		10	0	7	0	0	7	-12	-0
[1Y - 2Y]		3	0	0	0	0	0	-13	-0
[2Y - 3Y]		35	0	34	0	0	34	-19	-0
[3Y - 5Y]		102	0	0	0	0	0	65	-0
[5Y - 10Y]		91	0	29	0	0	29	9	-0
[10Y - more]		31	0	0	0	0	0	-4	-0
Total		**289**	**0**	**82**	**10**	**0**	**72**	**10**	**-1**
[0 - 3M]	Estonia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M]	Finland	0	0	0	0	0	0	-0	0
[3M - 1Y]		24	0	20	0	0	20	4	0
[1Y - 2Y]		18	0	3	0	0	3	13	-0
[2Y - 3Y]		10	0	10	0	0	10	-401	-0
[3Y - 5Y]		220	0	110	105	0	5	61	-0
[5Y - 10Y]		342	0	16	0	0	16	-226	-0
[10Y - more]		17	0	3	0	0	3	11	0
Total		**631**	**0**	**163**	**105**	**0**	**58**	**-537**	**-1**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DB Group

(in million Euro)

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading(2)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	France	460	51	136	0	0	136	105	-0
[3M - 1Y]		739	0	660	0	0	635	-15	0
[1Y - 2Y]		137	0	0	1	0	0	-59	0
[2Y - 3Y]		217	0	112	25	0	86	41	-0
[3Y - 5Y]		2.007	0	1.664	1.283	0	299	48	-6
[5Y - 10Y]		1.256	42	243	516	0	0	20	-1
[10Y - more]		1.582	0	1.201	996	1	204	-23	13
Total		**6.399**	**93**	**4.016**	**2.822**	**1**	**1.360**	**117**	**6**
[0 - 3M]	Germany	4.468	3.302	4.269	132	0	775	-33	0
[3M - 1Y]		6.055	1.592	5.831	352	0	3.817	19	0
[1Y - 2Y]		3.741	1.125	3.445	339	0	1.954	26	0
[2Y - 3Y]		2.315	933	1.967	296	0	747	-51	-0
[3Y - 5Y]		5.344	1.168	4.193	2.719	164	202	233	0
[5Y - 10Y]		4.664	1.289	3.044	1.464	0	287	-268	0
[10Y - more]		7.299	1.510	4.531	3.038	3	0	305	0
Total		**33.886**	**10.919**	**27.280**	**8.341**	**167**	**7.783**	**231**	**-0**
[0 - 3M]	Greece	7	0	7	0	0	7	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		15	0	0	0	0	0	15	0
[10Y - more]		17	0	17	0	0	17	0	0
Total		**39**	**0**	**24**	**0**	**0**	**24**	**15**	**0**
[0 - 3M]	Hungary	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		13	13	13	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**13**	**13**	**13**	**0**	**0**	**0**	**0**	**0**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DB Group

(in million Euro)

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading(2)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Iceland	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-0
[3Y - 5Y]		0	0	0	0	0	0	0	1
[5Y - 10Y]		0	0	0	0	0	0	0	-0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M]	Ireland	35	0	8	0	0	8	27	0
[3M - 1Y]		2	0	2	0	0	2	0	-0
[1Y - 2Y]		15	0	15	0	0	15	-1	-0
[2Y - 3Y]		37	0	3	0	0	3	33	-0
[3Y - 5Y]		41	0	5	0	0	5	33	-2
[5Y - 10Y]		836	0	289	300	0	0	467	-2
[10Y - more]		5	0	5	0	0	5	0	-1
Total		**970**	**0**	**327**	**300**	**0**	**38**	**559**	**-4**
[0 - 3M]	Italy	74	40	0	0	0	0	3	0
[3M - 1Y]		1.724	101	0	0	0	0	353	-0
[1Y - 2Y]		881	0	292	0	0	292	-347	-1
[2Y - 3Y]		490	0	0	10	0	0	0	-5
[3Y - 5Y]		1.250	0	0	0	0	0	721	9
[5Y - 10Y]		2.329	177	338	281	0	0	1.283	46
[10Y - more]		2.096	0	0	454	0	0	1.130	108
Total		**8.845**	**318**	**631**	**745**	**0**	**292**	**3.144**	**157**
[0 - 3M]	Latvia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DB Group

(in million Euro)

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: loans and advances	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) [1]	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading [2]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1]: Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [3] (on and off balance sheet): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Liechtenstein	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M]	Lithuania	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M]	Luxembourg	2	0	0	0	0	0	2	0
[3M - 1Y]		51	0	51	0	0	5	-29	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		78	0	78	39	0	39	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**131**	**0**	**129**	**39**	**0**	**44**	**-27**	**0**
[0 - 3M]	Malta	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DB Group

(in million Euro)

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading(2)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Netherlands	137	81	121	0	0	41	-15	-0
[3M - 1Y]		128	21	85	0	0	64	28	-0
[1Y - 2Y]		429	3	81	0	0	78	222	-0
[2Y - 3Y]		1.884	0	1.422	1.321	0	100	-51	0
[3Y - 5Y]		3.846	23	2.354	2.189	0	142	1.290	-0
[5Y - 10Y]		1.426	6	1.259	906	0	347	-1.035	-0
[10Y - more]		427	7	0	266	35	0	-975	0
Total		**8.276**	**141**	**5.322**	**4.682**	**35**	**770**	**-537**	**-1**
[0 - 3M]	Norway	0	0	0	0	0	0	0	-0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	-0
[2Y - 3Y]		0	0	0	0	0	0	0	-0
[3Y - 5Y]		0	0	0	0	0	0	0	-0
[5Y - 10Y]		8	0	8	0	0	8	0	-0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**9**	**0**	**9**	**0**	**0**	**9**	**0**	**-1**
[0 - 3M]	Poland	67	5	67	62	0	1	0	-0
[3M - 1Y]		2	1	2	0	0	1	0	-0
[1Y - 2Y]		31	3	30	0	0	27	0	-0
[2Y - 3Y]		65	2	38	0	0	36	25	-1
[3Y - 5Y]		96	8	11	0	0	3	0	-1
[5Y - 10Y]		139	5	134	61	31	38	0	-1
[10Y - more]		25	4	23	0	0	19	0	0
Total		**425**	**27**	**306**	**122**	**31**	**124**	**25**	**-3**
[0 - 3M]	Portugal	10	0	10	3	0	7	0	0
[3M - 1Y]		94	0	51	0	0	51	27	-0
[1Y - 2Y]		82	0	59	0	0	59	12	-1
[2Y - 3Y]		76	0	18	0	0	18	46	1
[3Y - 5Y]		9	0	8	3	0	5	0	-5
[5Y - 10Y]		19	0	13	0	0	13	-79	3
[10Y - more]		107	0	40	42	0	0	43	-1
Total		**397**	**0**	**198**	**48**	**0**	**152**	**48**	**-4**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DB Group

(in million Euro)

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading(2)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Romania	0	0	0	0	0	0	0	-0
[3M - 1Y]		0	0	0	0	0	0	0	-0
[1Y - 2Y]		36	0	36	0	0	36	0	-0
[2Y - 3Y]		11	4	10	0	0	10	0	2
[3Y - 5Y]		14	0	10	0	0	10	0	-0
[5Y - 10Y]		1	0	0	0	0	0	0	-0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**63**	**4**	**56**	**0**	**0**	**56**	**0**	**1**
[0 - 3M]	Slovakia	1	0	1	0	0	1	0	-0
[3M - 1Y]		2	0	2	0	0	2	0	-0
[1Y - 2Y]		11	0	11	0	0	11	0	-0
[2Y - 3Y]		22	0	22	0	0	22	0	0
[3Y - 5Y]		20	0	20	16	0	4	0	-0
[5Y - 10Y]		23	0	16	22	0	0	0	-0
[10Y - more]		27	0	27	0	0	27	0	0
Total		**104**	**0**	**97**	**38**	**0**	**65**	**0**	**-0**
[0 - 3M]	Slovenia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		73	0	73	73	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**73**	**0**	**73**	**73**	**0**	**0**	**0**	**0**
[0 - 3M]	Spain	673	166	651	0	0	485	2	-0
[3M - 1Y]		339	0	281	0	5	261	0	-0
[1Y - 2Y]		175	0	9	99	0	0	5	-1
[2Y - 3Y]		209	48	120	63	4	5	0	-2
[3Y - 5Y]		295	0	55	0	0	55	-68	7
[5Y - 10Y]		166	0	36	0	0	36	2	-8
[10Y - more]		398	298	308	40	0	0	5	-1
Total		**2.254**	**512**	**1.461**	**202**	**9**	**842**	**-54**	**-4**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DB Group

(in million Euro)

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading(2)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Sweden	0	0	0	0	0	0	0	0
[3M - 1Y]	Sweden	5	0	5	0	0	5	-1	0
[1Y - 2Y]	Sweden	38	0	38	0	0	12	1	-0
[2Y - 3Y]	Sweden	5	0	0	0	0	0	-15	-0
[3Y - 5Y]	Sweden	39	0	39	0	0	39	-4	-0
[5Y - 10Y]	Sweden	18	0	14	0	0	14	-14	-0
[10Y - more]	Sweden	4	0	1	0	0	1	3	0
Total	Sweden	**109**	**0**	**96**	**0**	**0**	**70**	**-31**	**-1**
[0 - 3M]	United Kingdom	591	486	537	0	42	8	-1	-0
[3M - 1Y]	United Kingdom	149	9	144	46	1	89	-65	-0
[1Y - 2Y]	United Kingdom	18	0	0	0	5	0	-72	-0
[2Y - 3Y]	United Kingdom	6	0	0	0	0	0	-105	-1
[3Y - 5Y]	United Kingdom	609	0	571	288	50	233	-30	2
[5Y - 10Y]	United Kingdom	641	32	381	127	82	147	-20	-6
[10Y - more]	United Kingdom	3.196	33	1.650	707	631	313	794	0
Total	United Kingdom	**5.210**	**559**	**3.283**	**1.167**	**811**	**791**	**501**	**-5**
[0 - 3M]	Australia	845	19	844	696	0	129	-12	-0
[3M - 1Y]	Australia	548	13	519	415	0	90	-4	0
[1Y - 2Y]	Australia	397	0	395	164	0	231	-9	-0
[2Y - 3Y]	Australia	123	0	7	0	0	7	-15	4
[3Y - 5Y]	Australia	361	0	313	0	0	313	-8	8
[5Y - 10Y]	Australia	1.202	0	910	0	0	910	42	2
[10Y - more]	Australia	880	0	489	0	0	489	31	0
Total	Australia	**4.356**	**32**	**3.477**	**1.276**	**0**	**2.169**	**25**	**13**
[0 - 3M]	Canada	1.479	418	1.352	0	211	979	80	0
[3M - 1Y]	Canada	523	0	354	0	0	282	-68	0
[1Y - 2Y]	Canada	116	0	33	0	0	33	-125	0
[2Y - 3Y]	Canada	869	0	223	0	0	94	-214	0
[3Y - 5Y]	Canada	555	0	206	0	0	206	17	0
[5Y - 10Y]	Canada	217	0	0	0	0	0	-298	0
[10Y - more]	Canada	549	0	0	0	0	0	232	0
Total	Canada	**4.307**	**418**	**2.168**	**0**	**211**	**1.594**	**-377**	**0**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DB Group

(in million Euro)

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading(2)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Hong Kong	370	0	369	0	0	369	0	0
[3M - 1Y]		32	0	32	0	0	32	0	-0
[1Y - 2Y]		48	0	22	0	0	22	0	-0
[2Y - 3Y]		41	0	28	0	0	28	0	0
[3Y - 5Y]		23	0	0	0	0	0	0	0
[5Y - 10Y]		29	0	5	0	0	5	-5	0
[10Y - more]		16	0	0	0	0	0	0	0
Total		**558**	**0**	**456**	**0**	**0**	**456**	**-5**	**0**
[0 - 3M]	Japan	2.364	0	2.328	1.100	0	1.228	1	0
[3M - 1Y]		418	0	407	0	0	407	2	-0
[1Y - 2Y]		517	0	502	0	4	498	10	-0
[2Y - 3Y]		167	0	44	0	0	44	115	-2
[3Y - 5Y]		1.161	0	409	0	0	409	-49	-2
[5Y - 10Y]		1.978	0	1.175	9	0	1.166	-3	-0
[10Y - more]		1.640	0	72	0	0	72	43	0
Total		**8.245**	**0**	**4.936**	**1.109**	**4**	**3.823**	**119**	**-4**
[0 - 3M]	U.S.	4.269	1	2.677	50	0	1.400	-2	5
[3M - 1Y]		1.662	2	192	72	45	25	-537	0
[1Y - 2Y]		3.250	5	230	67	653	0	-21	-1
[2Y - 3Y]		2.184	5	505	0	424	76	-432	-37
[3Y - 5Y]		5.719	42	2.249	5	266	1.936	-68	8
[5Y - 10Y]		7.677	277	354	0	0	81	3.055	1
[10Y - more]		31.970	2.148	27.651	536	326	24.642	65	1.208
Total		**56.729**	**2.481**	**33.857**	**729**	**1.714**	**28.159**	**2.062**	**1.185**
[0 - 3M]	Switzerland	52	50	50	0	0	0	1	0
[3M - 1Y]		6	0	0	0	0	0	5	0
[1Y - 2Y]		94	0	86	15	0	71	-0	0
[2Y - 3Y]		23	0	8	0	0	8	7	0
[3Y - 5Y]		152	0	137	17	0	119	15	0
[5Y - 10Y]		129	0	106	29	0	77	10	0
[10Y - more]		149	0	76	1	0	74	48	0
Total		**604**	**50**	**462**	**61**	**0**	**349**	**86**	**0**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DB Group

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading(2)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Other advanced economies non EEA	1.094	102	1.091	6	0	983	-8	0
[3M - 1Y]		1.078	8	1.068	0	0	1.043	-15	-0
[1Y - 2Y]		185	0	93	0	0	93	-34	-1
[2Y - 3Y]		235	0	230	0	0	230	-87	-9
[3Y - 5Y]		123	0	0	0	0	0	-175	-2
[5Y - 10Y]		270	0	110	0	0	110	-78	3
[10Y - more]		379	0	363	0	0	363	-24	-2
Total		**3.364**	**111**	**2.955**	**6**	**0**	**2.822**	**-420**	**-11**
[0 - 3M]	Other Central and Eastern Europe countries non EEA	185	0	138	19	0	119	48	-0
[3M - 1Y]		369	0	367	0	0	368	0	-3
[1Y - 2Y]		579	0	281	0	0	281	148	-4
[2Y - 3Y]		358	30	350	0	0	350	3	1
[3Y - 5Y]		764	180	636	0	0	456	97	-14
[5Y - 10Y]		843	18	644	0	0	626	81	-13
[10Y - more]		351	0	138	0	0	138	153	-11
Total		**3.449**	**228**	**2.553**	**20**	**0**	**2.337**	**530**	**-44**
[0 - 3M]	Middle East	103	93	0	0	0	3	0	0
[3M - 1Y]		2	0	0	0	0	1	-3	-0
[1Y - 2Y]		2	0	2	0	0	2	0	-1
[2Y - 3Y]		15	1	15	0	0	14	0	-5
[3Y - 5Y]		27	27	26	0	0	1	0	-1
[5Y - 10Y]		13	0	9	0	0	9	0	-2
[10Y - more]		344	335	344	0	0	13	0	0
Total		**506**	**457**	**396**	**0**	**0**	**42**	**-2**	**-8**
[0 - 3M]	Latin America and the Caribbean	104	47	79	0	0	31	-1	0
[3M - 1Y]		841	113	839	0	0	724	-56	-1
[1Y - 2Y]		586	82	585	0	0	503	-0	-5
[2Y - 3Y]		219	27	216	0	0	188	-24	2
[3Y - 5Y]		597	76	442	26	0	341	33	-20
[5Y - 10Y]		1.006	180	875	0	0	695	6	-7
[10Y - more]		1.020	189	905	0	0	708	16	-13
Total		**4.372**	**714**	**3.940**	**26**	**0**	**3.190**	**-25**	**-43**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE017
DB Group

(in million Euro)

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading(2)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Africa	247	40	246	0	0	206	1	0
[3M - 1Y]		262	62	262	0	0	201	0	-0
[1Y - 2Y]		73	66	73	0	0	7	0	0
[2Y - 3Y]		98	81	98	0	0	17	0	0
[3Y - 5Y]		258	227	225	0	0	78	0	-1
[5Y - 10Y]		223	138	210	0	0	34	0	-4
[10Y - more]		325	237	292	0	0	14	0	0
Total		**1.487**	**851**	**1.407**	**0**	**0**	**558**	**1**	**-5**
[0 - 3M]	Others	1.335	829	1.319	0	759	496	-163	-0
[3M - 1Y]		1.347	49	1.346	0	15	1.296	-22	-1
[1Y - 2Y]		547	48	532	0	13	484	15	-3
[2Y - 3Y]		306	11	148	0	0	137	-14	-0
[3Y - 5Y]		353	8	320	21	0	293	-24	-7
[5Y - 10Y]		1.540	49	1.417	3	0	1.370	-13	-3
[10Y - more]		721	0	679	0	0	678	1	0
Total		**6.148**	**994**	**5.761**	**23**	**787**	**4.755**	**-219**	**-13**
	TOTAL EEA 30	**73.601**	**12.741**	**47.739**	**21.785**	**1.055**	**13.633**	**3.473**	**149**

Notes and definitions

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

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

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

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DB Group

(in million Euro)

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) [1]				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1]	INDIRECT SOVEREIGN EXPOSURES [3] (on and off balance sheet)
			of which: **loans and advances**		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading[2]	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Austria	23	11	16	0	0	0	6	-0
[3M - 1Y]	Austria	36	0	27	0	0	27	-1	-0
[1Y - 2Y]	Austria	59	0	57	26	0	31	2	-0
[2Y - 3Y]	Austria	708	0	706	692	0	14	2	-1
[3Y - 5Y]	Austria	525	0	448	505	0	0	6	-1
[5Y - 10Y]	Austria	437	0	235	251	0	0	19	-1
[10Y - more]	Austria	1.302	0	1.114	617	0	497	-80	0
Total	Austria	**3.090**	**11**	**2.604**	**2.091**	**0**	**570**	**-46**	**-3**
[0 - 3M]	Belgium	473	96	473	310	0	67	-270	-0
[3M - 1Y]	Belgium	29	0	0	10	0	0	5	-0
[1Y - 2Y]	Belgium	32	0	31	0	0	31	0	-0
[2Y - 3Y]	Belgium	145	0	36	107	0	0	10	-0
[3Y - 5Y]	Belgium	1.033	2	947	812	0	133	31	0
[5Y - 10Y]	Belgium	576	40	479	296	0	143	62	-1
[10Y - more]	Belgium	286	47	17	7	0	0	165	0
Total	Belgium	**2.572**	**185**	**1.982**	**1.541**	**0**	**374**	**3**	**-1**
[0 - 3M]	Bulgaria	0	0	0	0	0	0	0	0
[3M - 1Y]	Bulgaria	0	0	0	0	0	0	0	0
[1Y - 2Y]	Bulgaria	0	0	0	0	0	0	0	0
[2Y - 3Y]	Bulgaria	0	0	0	0	0	0	0	0
[3Y - 5Y]	Bulgaria	0	0	0	0	0	0	0	0
[5Y - 10Y]	Bulgaria	0	0	0	0	0	0	0	0
[10Y - more]	Bulgaria	0	0	0	0	0	0	0	0
Total	Bulgaria	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M]	Cyprus	0	0	0	0	0	0	0	0
[3M - 1Y]	Cyprus	0	0	0	0	0	0	0	0
[1Y - 2Y]	Cyprus	0	0	0	0	0	0	0	0
[2Y - 3Y]	Cyprus	1	0	1	0	0	1	0	7
[3Y - 5Y]	Cyprus	0	0	0	0	0	0	0	-0
[5Y - 10Y]	Cyprus	0	0	0	0	0	0	0	-0
[10Y - more]	Cyprus	0	0	0	0	0	0	0	0
Total	Cyprus	**1**	**0**	**1**	**0**	**0**	**1**	**0**	**7**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DB Group

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1)	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading(2)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Czech Republic	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M]	Denmark	1	0	0	0	0	0	-5	0
[3M - 1Y]		11	0	8	0	0	8	-2	-0
[1Y - 2Y]		0	0	0	0	0	0	-18	-0
[2Y - 3Y]		28	0	28	0	0	28	-6	-0
[3Y - 5Y]		130	0	1	0	0	1	64	0
[5Y - 10Y]		96	0	61	0	0	61	3	-0
[10Y - more]		45	0	13	0	0	13	-41	-0
Total		**312**	**0**	**111**	**0**	**0**	**110**	**-5**	**-1**
[0 - 3M]	Estonia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M]	Finland	12	0	11	0	0	11	1	0
[3M - 1Y]		7	0	0	0	0	0	7	-0
[1Y - 2Y]		47	0	38	0	0	38	9	-0
[2Y - 3Y]		195	0	189	162	0	27	-385	-0
[3Y - 5Y]		121	0	15	0	0	15	92	-0
[5Y - 10Y]		328	0	26	0	0	26	-72	-0
[10Y - more]		21	0	11	0	0	11	8	0
Total		**732**	**0**	**290**	**162**	**0**	**127**	**-339**	**-0**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DB Group

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)
			of which: **loans and advances**		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading(2)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	France	219	14	0	10	0	147	8	22
[3M - 1Y]		1.287	337	1.157	0	0	313	7	-0
[1Y - 2Y]		122	0	0	7	0	0	-52	-0
[2Y - 3Y]		575	0	368	1	254	114	106	-0
[3Y - 5Y]		2.251	0	1.898	1.162	504	149	-26	-2
[5Y - 10Y]		1.474	41	813	44	53	676	10	-3
[10Y - more]		1.522	0	637	954	1	0	46	-1
Total		**7.450**	**392**	**4.873**	**2.178**	**811**	**1.399**	**99**	**14**
[0 - 3M]	Germany	4.844	3.854	4.814	46	0	849	22	0
[3M - 1Y]		4.317	1.803	4.199	483	0	1.821	-77	0
[1Y - 2Y]		3.646	1.394	3.463	154	0	1.894	13	-0
[2Y - 3Y]		2.487	702	1.904	250	212	809	152	-0
[3Y - 5Y]		6.807	1.286	5.887	2.595	477	1.529	69	0
[5Y - 10Y]		5.148	1.033	3.139	1.724	0	379	-309	0
[10Y - more]		6.685	1.409	4.544	2.911	0	237	259	0
Total		**33.932**	**11.482**	**27.950**	**8.163**	**689**	**7.519**	**129**	**-0**
[0 - 3M]	Greece	0	0	0	0	0	0	0	0
[3M - 1Y]		1	0	1	0	0	1	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		1	0	1	0	0	1	0	0
[10Y - more]		26	0	22	0	0	22	-9	0
Total		**28**	**0**	**23**	**0**	**0**	**23**	**-9**	**0**
[0 - 3M]	Hungary	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		12	12	12	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**12**	**12**	**12**	**0**	**0**	**0**	**0**	**0**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DB Group

(in million Euro)

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1)	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading(2)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Iceland	0	0	0	0	0	0	0	-0
[3M - 1Y]		0	0	0	0	0	0	0	-0
[1Y - 2Y]		0	0	0	0	0	0	0	-0
[2Y - 3Y]		0	0	0	0	0	0	0	4
[3Y - 5Y]		0	0	0	0	0	0	0	-0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**3**
[0 - 3M]	Ireland	50	0	50	0	0	50	0	-0
[3M - 1Y]		2	0	0	0	0	0	-8	-0
[1Y - 2Y]		11	0	11	0	0	11	0	0
[2Y - 3Y]		42	0	9	0	0	9	22	-0
[3Y - 5Y]		45	0	20	0	0	20	26	-3
[5Y - 10Y]		766	0	304	307	0	0	415	-2
[10Y - more]		0	0	0	0	0	0	0	0
Total		**917**	**0**	**394**	**307**	**0**	**90**	**455**	**-5**
[0 - 3M]	Italy	115	54	0	0	0	0	-2	-0
[3M - 1Y]		1.478	32	879	0	0	451	0	-0
[1Y - 2Y]		519	0	0	9	0	0	352	-1
[2Y - 3Y]		185	0	0	0	0	0	0	-3
[3Y - 5Y]		1.672	0	158	279	0	0	1.209	0
[5Y - 10Y]		1.895	179	1.122	0	2	941	367	37
[10Y - more]		1.635	0	0	455	0	0	806	84
Total		**7.500**	**265**	**2.159**	**743**	**2**	**1.392**	**2.732**	**116**
[0 - 3M]	Latvia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DB Group

(in million Euro)

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) [1]				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1]	INDIRECT SOVEREIGN EXPOSURES [3] (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading[2]	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Liechtenstein	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M]	Lithuania	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M]	Luxembourg	2	0	0	0	0	0	1	0
[3M - 1Y]		53	0	53	0	0	6	-74	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		93	0	93	38	0	55	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**149**	**0**	**147**	**38**	**0**	**61**	**-72**	**0**
[0 - 3M]	Malta	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DB Group

(in million Euro)

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)
			of which: **loans and advances**		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading(2)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Netherlands	201	82	186	0	0	104	-0	0
[3M - 1Y]		221	68	178	0	0	110	35	-0
[1Y - 2Y]		1.411	0	1.023	1.049	0	0	245	-0
[2Y - 3Y]		1.009	16	495	295	0	183	67	-0
[3Y - 5Y]		3.296	6	2.208	2.166	0	35	648	-0
[5Y - 10Y]		2.219	6	891	1.189	0	0	-763	-0
[10Y - more]		534	4	0	248	0	0	-701	0
Total		**8.892**	**182**	**4.981**	**4.948**	**0**	**432**	**-469**	**-1**
[0 - 3M]	Norway	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	-0
[2Y - 3Y]		0	0	0	0	0	0	0	-0
[3Y - 5Y]		14	0	14	0	0	14	0	-0
[5Y - 10Y]		9	0	0	0	0	0	0	-0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**24**	**0**	**14**	**0**	**0**	**14**	**0**	**-0**
[0 - 3M]	Poland	1	1	1	0	0	0	0	-0
[3M - 1Y]		54	3	51	8	0	41	0	-0
[1Y - 2Y]		12	2	12	0	0	10	0	-0
[2Y - 3Y]		56	2	0	11	0	0	19	-0
[3Y - 5Y]		79	2	52	6	0	45	-0	-1
[5Y - 10Y]		118	4	109	51	0	54	0	-1
[10Y - more]		12	4	8	0	0	4	0	0
Total		**331**	**17**	**233**	**75**	**0**	**154**	**19**	**-2**
[0 - 3M]	Portugal	24	0	12	3	0	9	0	-0
[3M - 1Y]		26	0	16	0	0	16	11	0
[1Y - 2Y]		54	0	29	0	0	29	13	-2
[2Y - 3Y]		181	0	88	3	0	85	45	-2
[3Y - 5Y]		0	0	0	0	0	0	0	-2
[5Y - 10Y]		56	0	0	0	0	0	7	-3
[10Y - more]		44	0	28	44	0	0	0	0
Total		**386**	**0**	**173**	**50**	**0**	**139**	**76**	**-10**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DB Group

(in million Euro)

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1)	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading(2)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Romania	0	0	0	0	0	0	0	-0
[3M - 1Y]		0	0	0	0	0	0	0	-0
[1Y - 2Y]		7	0	7	0	0	7	0	-0
[2Y - 3Y]		10	0	10	0	0	10	0	1
[3Y - 5Y]		4	0	2	0	0	2	0	-0
[5Y - 10Y]		0	0	0	0	0	0	0	-0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**22**	**0**	**19**	**0**	**0**	**19**	**0**	**0**
[0 - 3M]	Slovakia	0	0	0	0	0	0	0	-0
[3M - 1Y]		16	0	16	0	0	16	0	-0
[1Y - 2Y]		15	0	15	0	0	15	0	-0
[2Y - 3Y]		21	0	21	16	0	5	0	0
[3Y - 5Y]		12	0	12	0	0	12	0	-0
[5Y - 10Y]		33	0	4	22	0	0	0	-0
[10Y - more]		27	0	22	0	0	22	0	0
Total		**124**	**0**	**90**	**38**	**0**	**71**	**0**	**-0**
[0 - 3M]	Slovenia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		38	0	38	38	0	0	0	0
[5Y - 10Y]		31	0	31	31	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**69**	**0**	**69**	**69**	**0**	**0**	**0**	**0**
[0 - 3M]	Spain	238	143	238	0	0	95	0	-0
[3M - 1Y]		455	0	343	0	0	342	2	-0
[1Y - 2Y]		476	163	389	150	0	75	0	-1
[2Y - 3Y]		176	35	79	19	0	26	4	-1
[3Y - 5Y]		171	0	82	0	0	80	-32	8
[5Y - 10Y]		452	298	173	0	0	0	4	-10
[10Y - more]		157	0	125	43	0	82	4	0
Total		**2.125**	**638**	**1.429**	**212**	**0**	**700**	**-18**	**-4**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DB Group

(in million Euro)

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1)	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading(2)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Sweden	5	0	5	0	0	5	-1	0
[3M - 1Y]	Sweden	18	0	18	0	0	18	0	-0
[1Y - 2Y]	Sweden	1	0	0	0	0	0	-8	-0
[2Y - 3Y]	Sweden	37	0	37	0	0	37	-2	-0
[3Y - 5Y]	Sweden	91	0	61	76	0	0	0	-0
[5Y - 10Y]	Sweden	17	0	0	0	0	0	11	-0
[10Y - more]	Sweden	9	0	6	0	0	6	2	0
Total	Sweden	**179**	**0**	**127**	**76**	**0**	**66**	**1**	**-1**
[0 - 3M]	United Kingdom	493	392	204	43	0	41	-38	-0
[3M - 1Y]	United Kingdom	473	0	442	0	25	416	-1	-0
[1Y - 2Y]	United Kingdom	54	0	0	0	9	0	-54	-0
[2Y - 3Y]	United Kingdom	258	0	131	0	0	131	11	-1
[3Y - 5Y]	United Kingdom	849	1	506	272	316	0	72	4
[5Y - 10Y]	United Kingdom	648	23	178	372	39	0	34	-6
[10Y - more]	United Kingdom	2.742	0	2.361	638	503	1.220	0	0
Total	United Kingdom	**5.516**	**417**	**3.822**	**1.324**	**893**	**1.808**	**22**	**-3**
[0 - 3M]	Australia	427	0	424	349	0	75	-51	0
[3M - 1Y]	Australia	545	5	523	337	0	180	-2	-0
[1Y - 2Y]	Australia	213	0	185	73	0	112	-17	-0
[2Y - 3Y]	Australia	181	0	0	116	0	0	4	-1
[3Y - 5Y]	Australia	643	0	619	35	0	584	-6	-1
[5Y - 10Y]	Australia	1.042	0	268	0	2	266	33	7
[10Y - more]	Australia	693	0	323	0	0	323	21	0
Total	Australia	**3.744**	**5**	**2.342**	**911**	**2**	**1.540**	**-18**	**5**
[0 - 3M]	Canada	949	4	853	0	0	848	64	0
[3M - 1Y]	Canada	315	0	274	19	0	255	-169	0
[1Y - 2Y]	Canada	47	0	0	27	0	0	-112	0
[2Y - 3Y]	Canada	555	0	361	0	0	246	-28	0
[3Y - 5Y]	Canada	976	0	261	0	0	261	11	0
[5Y - 10Y]	Canada	264	0	0	0	0	0	-162	0
[10Y - more]	Canada	476	0	163	0	0	163	172	0
Total	Canada	**3.582**	**4**	**1.913**	**46**	**0**	**1.774**	**-224**	**0**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DB Group

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1)	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading(2)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Hong Kong	282	0	282	0	0	282	0	0
[3M - 1Y]		6	0	0	0	0	0	0	-0
[1Y - 2Y]		18	0	0	0	0	0	0	-0
[2Y - 3Y]		29	0	10	0	0	10	0	-0
[3Y - 5Y]		14	0	0	0	0	0	0	0
[5Y - 10Y]		33	0	14	0	0	14	-5	0
[10Y - more]		10	0	0	0	0	0	0	0
Total		**392**	**0**	**306**	**0**	**0**	**306**	**-5**	**-0**
[0 - 3M]	Japan	1.746	0	1.745	968	0	777	1	-0
[3M - 1Y]		378	0	371	0	0	371	6	-0
[1Y - 2Y]		54	0	0	0	0	0	28	-1
[2Y - 3Y]		668	0	640	0	0	640	-47	-1
[3Y - 5Y]		1.593	0	26	0	0	26	27	-1
[5Y - 10Y]		1.451	0	257	8	0	250	9	0
[10Y - more]		2.034	0	188	0	0	188	17	0
Total		**7.924**	**0**	**3.227**	**976**	**0**	**2.251**	**41**	**-3**
[0 - 3M]	U.S.	5.254	560	3.856	63	0	1.083	-330	201
[3M - 1Y]		3.418	26	2.142	86	127	1.206	-62	1
[1Y - 2Y]		2.216	4	0	9	398	0	-181	-7
[2Y - 3Y]		2.539	5	0	0	488	0	-162	3
[3Y - 5Y]		7.080	55	2.398	3	1.553	787	1.148	6
[5Y - 10Y]		6.552	301	0	0	797	0	669	-13
[10Y - more]		31.701	1.860	28.383	332	1.023	25.167	-305	966
Total		**58.761**	**2.811**	**36.779**	**493**	**4.387**	**28.243**	**777**	**1.159**
[0 - 3M]	Switzerland	3	0	2	0	0	2	-1	0
[3M - 1Y]		22	0	15	0	0	15	-2	0
[1Y - 2Y]		35	0	21	14	0	7	4	0
[2Y - 3Y]		54	0	43	4	0	39	11	0
[3Y - 5Y]		149	0	108	17	0	92	0	0
[5Y - 10Y]		76	0	57	20	0	38	8	0
[10Y - more]		44	0	0	0	0	0	28	0
Total		**383**	**0**	**247**	**55**	**0**	**192**	**49**	**0**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DB Group

(in million Euro)

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1)	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading(2)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Other advanced economies non EEA	1.643	0	1.633	6	0	1.614	8	-0
[3M - 1Y]		487	15	437	0	0	412	30	-1
[1Y - 2Y]		201	0	122	0	0	122	-83	-10
[2Y - 3Y]		151	0	129	0	0	129	-1	-1
[3Y - 5Y]		94	0	34	0	0	34	-110	-2
[5Y - 10Y]		438	0	281	0	0	281	9	5
[10Y - more]		121	0	85	0	0	85	-9	6
Total		**3.134**	**15**	**2.722**	**6**	**0**	**2.677**	**-156**	**-2**
[0 - 3M]	Other Central and eastern Europe countries non EEA	247	33	139	15	0	91	0	-1
[3M - 1Y]		576	0	159	0	0	160	199	-4
[1Y - 2Y]		378	0	357	0	0	357	-6	-1
[2Y - 3Y]		192	27	87	0	0	87	102	-4
[3Y - 5Y]		456	176	221	0	0	45	16	-16
[5Y - 10Y]		621	124	0	0	0	0	161	-10
[10Y - more]		267	0	30	0	0	30	208	-10
Total		**2.737**	**360**	**993**	**16**	**0**	**770**	**680**	**-46**
[0 - 3M]	Middle East	99	94	99	0	0	0	0	-0
[3M - 1Y]		2	0	0	0	0	1	0	-0
[1Y - 2Y]		0	0	0	0	0	0	0	-3
[2Y - 3Y]		4	3	3	0	0	0	0	-5
[3Y - 5Y]		25	24	24	0	0	1	0	0
[5Y - 10Y]		12	1	3	0	0	3	0	-2
[10Y - more]		343	337	342	0	0	9	0	0
Total		**485**	**460**	**471**	**0**	**0**	**14**	**0**	**-9**
[0 - 3M]	Latin America and the Caribbean	111	31	110	0	0	74	-1	0
[3M - 1Y]		828	171	828	0	0	656	0	-5
[1Y - 2Y]		449	19	411	0	0	392	25	-11
[2Y - 3Y]		90	11	75	0	0	64	4	-5
[3Y - 5Y]		536	62	494	22	0	410	18	3
[5Y - 10Y]		745	245	654	0	0	409	9	8
[10Y - more]		1.254	144	1.105	0	34	953	9	-10
Total		**4.013**	**683**	**3.676**	**22**	**34**	**2.958**	**64**	**-18**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE017
DB Group

(in million Euro)

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1)	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading(2)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Africa	113	3	104	0	0	102	-0	-0
[3M - 1Y]		459	79	458	0	0	380	-0	-0
[1Y - 2Y]		90	83	90	0	0	7	0	0
[2Y - 3Y]		75	64	75	0	0	27	0	-0
[3Y - 5Y]		173	123	169	0	0	47	0	-1
[5Y - 10Y]		198	154	174	0	0	20	0	-6
[10Y - more]		285	279	217	0	0	0	0	0
Total		**1.392**	**784**	**1.288**	**0**	**0**	**583**	**-1**	**-8**
[0 - 3M]	Others	4.070	3.722	3.661	13	3.350	218	55	-0
[3M - 1Y]		1.100	24	1.100	54	0	1.021	-6	-0
[1Y - 2Y]		601	14	528	10	14	505	1	-1
[2Y - 3Y]		153	9	134	0	0	126	-46	-1
[3Y - 5Y]		370	6	285	20	0	259	-11	-6
[5Y - 10Y]		1.293	38	1.152	4	0	1.112	3	0
[10Y - more]		400	0	351	0	0	350	14	2
Total		**7.988**	**3.812**	**7.211**	**101**	**3.363**	**3.592**	**10**	**-6**
	TOTAL EEA 30	**74.363**	**13.601**	**51.505**	**22.015**	**2.396**	**15.070**	**2.579**	**109**

Notes and definitions

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

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

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

Explanatory footnotes

6. RWA

DE017
DB Group

(in million Euro)

	31.12.2012	30.06.2013
RWA for credit risk	228.952	210.019
RWA Securitisation and re-securitisations	14.782	11.568
RWA Other credit risk	214.170	198.451
RWA for market risk	53.058	55.037
RWA for operational risk	51.595	49.248
RWA Transitional floors	0	0
RWA Other	0	0
Total RWA [1]	**333.605**	**314.304**

Explanatory footnotes