



2016 EU-wide Stress Test

Bank Name	Deutsche Bank AG
LEI Code	7LTFWZYICNSX8D621K86
Country Code	DE



2016 EU-wide Stress Test: Summary

Deutsche Bank AG

	Actual (starting year)	Baseline Scenario	Adverse Scenario
	31/12/2015	31/12/2018	31/12/2018
(mln EUR, %)			
Cumulative 3y: Net interest income		41,797.05	41,797.05
Cumulative 3y: Gains or (-) losses on financial assets and liabilities held for trading or designated at fair value through profit and loss, net		11,323.25	3,041.29
Cumulative 3y: (Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)		-5,278.98	-7,932.75
Cumulative 3y: Profit or (-) loss for the year		7,631.70	-2,942.97
Coverage ratio - Default stock	44.81%	33.54%	34.85%
Common Equity Tier 1 capital	52,429.45	49,253.15	36,638.10
Total Risk exposure amount	397,471.45	407,563.33	469,990.36
Common Equity Tier 1 ratio, %	13.2%	12.1%	7.8%
Fully loaded Common Equity Tier 1 ratio, %	11.1%	12.1%	7.8%
Tier 1 capital	58,222.30	58,890.60	46,275.55
Total leverage ratio exposures	1,398,844.00	1,398,844.00	1,398,844.00
Leverage ratio, %	4.2%	4.2%	3.3%
Fully loaded leverage ratio, %	3.5%	3.9%	3.0%
Memorandum items			
Total amount of instruments with mandatory conversion into ordinary shares upon a fixed date in the 2016 -2018 period (cumulative conversions) ¹			0
Total Additional Tier 1 and Tier 2 instruments eligible as regulatory capital under the CRR provisions that convert into Common Equity Tier 1 or are written down upon a trigger event ²			4,627
Of which: eligible instruments whose trigger is above CET1 capital ratio in the adverse scenario ²			0

¹ Conversions not considered for CET1 computation

² Excluding instruments with mandatory conversion into ordinary shares upon a fixed date in the 2016 -2018 period

NOTE: The results include the sale of the stake in the Chinese legal entity HuaXia, which was agreed on 28 December 2015 and will be closed in 2016.

2016 EU-wide Stress Test:
Credit risk IRB

Deutsche Bank AG

		31/12/2015												Coverage Ratio - Default Stock ¹	
		Exposure values				Risk exposure amounts				Stock of provisions					
		A-IRB		F-IRB		A-IRB		F-IRB		A-IRB		F-IRB			
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted		
(m EUR, %)															
Netherlands	Central banks and central governments	170	0	0	0	6	0	0	0	0	0	0	0	0	-
	Institutions	1,617	0	0	0	327	0	0	0	0	0	0	0	0	-
	Corporates	10,996	501	195	0	3,892	86	103	0	12	4	0	0	0	0.9%
	Corporates - Of Which: Specialised Lending	337	38	78	0	79	0	54	0	1	1	0	0	0	1.7%
	Corporates - Of Which: SME	51	0	2	0	16	0	0	0	0	0	0	0	0	-
	Retail	100	1	0	0	18	0	0	0	0	0	0	0	0	31.6%
	Retail - Secured on real estate property	82	1	0	0	14	0	0	0	0	0	0	0	0	23.1%
	Retail - Secured on real estate property - Of Which: SME	3	0	0	0	1	0	0	0	0	0	0	0	0	-
	Retail - Secured on real estate property - Of Which: non-SME	79	1	0	0	14	0	0	0	0	0	0	0	0	23.1%
	Retail - Qualifying Revolving	2	0	0	0	0	0	0	0	0	0	0	0	0	84.1%
	Retail - Other Retail	16	0	0	0	4	0	0	0	0	0	0	0	0	44.5%
	Retail - Other Retail - Of Which: SME	1	0	0	0	0	0	0	0	0	0	0	0	0	-
	Retail - Other Retail - Of Which: non-SME	15	0	0	0	4	0	0	0	0	0	0	0	0	44.5%
	Equity	1	0	0	0	2	0	0	0	0	0	0	0	0	-
	Securitisation	15	0	0	0	15	0	0	0	0	0	0	0	0	-
Other non-credit obligation assets	15	0	0	0	15	0	0	0	0	0	0	0	0	-	
IRB TOTAL	12,898	502	195	0	4,460	86	103	0	12	5	0	0	0	1.0%	

¹ Computed as: Stock of provisions for defaulted stock / default stock (as defined in paragraphs 59 and 61 of the Methodological note)

		31/12/2015												Coverage Ratio - Default Stock ¹	
		Exposure values				Risk exposure amounts				Stock of provisions					
		A-IRB		F-IRB		A-IRB		F-IRB		A-IRB		F-IRB			
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted		
(m EUR, %)															
China	Central banks and central governments	2,741	0	0	0	0	0	0	0	0	0	0	0	0	-
	Institutions	5,112	0	0	0	1,158	0	0	0	1	0	0	0	0	-
	Corporates	5,364	52	5	0	1,536	25	2	0	7	14	0	0	0	27.2%
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0	0	-
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	-
	Retail	22	0	0	0	7	0	0	0	0	0	0	0	0	53.2%
	Retail - Secured on real estate property	16	0	0	0	4	0	0	0	0	0	0	0	0	28.3%
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	28.7%
	Retail - Secured on real estate property - Of Which: non-SME	16	0	0	0	4	0	0	0	0	0	0	0	0	-
	Retail - Qualifying Revolving	1	0	0	0	0	0	0	0	0	0	0	0	0	56.1%
	Retail - Other Retail	5	0	0	0	3	0	0	0	0	0	0	0	0	86.5%
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0.1%
	Retail - Other Retail - Of Which: non-SME	4	0	0	0	2	0	0	0	0	0	0	0	0	86.5%
	Equity	2,760	0	0	0	6,899	0	0	0	0	0	0	0	0	-
	Securitisation	6	0	0	0	6	0	0	0	0	0	0	0	0	-
Other non-credit obligation assets	6	0	0	0	6	0	0	0	0	0	0	0	0	-	
IRB TOTAL	16,004	53	5	0	9,606	25	2	0	8	14	0	0	0	27.4%	

¹ Computed as: Stock of provisions for defaulted stock / default stock (as defined in paragraphs 59 and 61 of the Methodological note)

		31/12/2015												Coverage Ratio - Default Stock ¹	
		Exposure values				Risk exposure amounts				Stock of provisions					
		A-IRB		F-IRB		A-IRB		F-IRB		A-IRB		F-IRB			
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted		
(m EUR, %)															
India	Central banks and central governments	14,406	0	0	0	785	0	0	0	0	0	0	0	0	-
	Institutions	3,126	0	0	0	1,582	0	0	0	5	0	0	0	0	-
	Corporates	6,072	111	9	1	2,750	149	4	0	12	15	0	0	0	12.9%
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0	0	-
	Corporates - Of Which: SME	44	0	0	0	18	0	0	0	0	0	0	0	0	88.4%
	Retail	12	0	0	0	5	0	0	0	0	0	0	0	0	22.4%
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0	0	-
	Retail - Secured on real estate property - Of Which: SME	3	0	0	0	0	0	0	0	0	0	0	0	0	23.4%
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	0	-
	Retail - Qualifying Revolving	1	0	0	0	0	0	0	0	0	0	0	0	0	65.6%
	Retail - Other Retail	8	0	0	0	4	0	0	0	0	0	0	0	0	79.1%
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	-
	Retail - Other Retail - Of Which: non-SME	8	0	0	0	4	0	0	0	0	0	0	0	0	79.1%
	Equity	3	0	0	0	11	0	0	0	0	0	0	0	0	-
	Securitisation	0	0	0	0	0	0	0	0	0	0	0	0	0	-
Other non-credit obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	0	-	
IRB TOTAL	10,624	111	9	1	5,543	149	4	0	17	15	0	0	0	13.1%	

¹ Computed as: Stock of provisions for defaulted stock / default stock (as defined in paragraphs 59 and 61 of the Methodological note)

2016 EU-wide Stress Test: Credit risk IRB Deutsche Bank AG

Baseline Scenario table for Deutsche Bank AG showing impairment rates and coverage ratios for 31/12/2016, 31/12/2017, and 31/12/2018. IRR TOTAL: 0.3%, 3.36%, 32.8%, 0.3%, 6.74%, 30.6%, 0.3%, 8.78%, 29.1%.

Computed as: Stock of provisions for defaulted stock / default stock (as defined in paragraphs 59 and 61 of the Methodological note)

Adverse Scenario table for Deutsche Bank AG showing impairment rates and coverage ratios for 31/12/2016, 31/12/2017, and 31/12/2018. IRR TOTAL: 0.5%, 6.67%, 32.8%, 0.3%, 8.834, 31.3%, 0.3%, 10.668, 30.4%.

Baseline Scenario table for Germany showing impairment rates and coverage ratios for 31/12/2016, 31/12/2017, and 31/12/2018. IRR TOTAL: 0.2%, 2.386, 30.1%, 0.2%, 2.862, 26.9%, 0.3%, 3.435, 24.9%.

Computed as: Stock of provisions for defaulted stock / default stock (as defined in paragraphs 59 and 61 of the Methodological note)

Adverse Scenario table for Germany showing impairment rates and coverage ratios for 31/12/2016, 31/12/2017, and 31/12/2018. IRR TOTAL: 0.4%, 2.793, 29.9%, 0.3%, 3.536, 27.5%, 0.3%, 4.223, 26.2%.

Baseline Scenario table for United States showing impairment rates and coverage ratios for 31/12/2016, 31/12/2017, and 31/12/2018. IRR TOTAL: 0.2%, 454, 19.8%, 0.2%, 643, 20.2%, 0.2%, 828, 20.1%.

Computed as: Stock of provisions for defaulted stock / default stock (as defined in paragraphs 59 and 61 of the Methodological note)

Adverse Scenario table for United States showing impairment rates and coverage ratios for 31/12/2016, 31/12/2017, and 31/12/2018. IRR TOTAL: 0.3%, 643, 20.9%, 0.3%, 949, 21.7%, 0.2%, 1.201, 21.9%.

Baseline Scenario table for Italy showing impairment rates and coverage ratios for 31/12/2016, 31/12/2017, and 31/12/2018. IRR TOTAL: 0.5%, 552, 55.8%, 0.5%, 645, 51.3%, 0.5%, 745, 47.9%.

Computed as: Stock of provisions for defaulted stock / default stock (as defined in paragraphs 59 and 61 of the Methodological note)

Adverse Scenario table for Italy showing impairment rates and coverage ratios for 31/12/2016, 31/12/2017, and 31/12/2018. IRR TOTAL: 0.7%, 596, 53.8%, 0.6%, 701, 49.2%, 0.5%, 807, 47.0%.

2016 EU-wide Stress Test: Credit risk STA

Deutsche Bank AG

		31/12/2015						Coverage Ratio - Default Stock ³
		Exposure values		Risk exposure amounts		Stock of provisions		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Deutsche Bank AG	Central governments or central banks	71,951	0	0	0	0	0	80.0%
	Regional governments or local authorities	18,644	0	6	0	2	0	80.0%
	Public sector entities	12,715	3	196	5	3	0	7.1%
	Multilateral Development Banks	7,111	0	0	0	0	0	0.0%
	International Organisations	3,609	0	0	0	0	0	0.0%
	Institutions	27,749	2	671	2	0	1	41.6%
	Corporates	9,873	1,730	9,884	2,428	106	2,068	59.1%
	of which: SME	677	79	650	101	36	41	36.7%
	Retail	6,757	503	5,018	561	72	983	66.7%
	of which: SME	284	52	163	60	27	173	77.5%
	Secured by mortgages on immovable property	5,760	450	2,252	450	14	23	11.9%
	of which: SME	621	47	275	47	0	1	1.4%
	Items associated with particularly high risk	206	0	309	0	1	0	0.0%
	Covered bonds	0	0	0	0	0	0	0.0%
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0.0%
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0.0%
	Equity	1,466	0	1,466	0	0	0	0.0%
Securitisation								
Other exposures	884	0	810	0	0	0	0.0%	
Standardised Total	166,727	2,688	20,612	3,446	198	3,075	55.4%	

³ Computed as: Stock of provisions for defaulted stock / default stock (as defined in paragraphs 59 and 61 of the Methodological note)

		31/12/2015						Coverage Ratio - Default Stock ³
		Exposure values		Risk exposure amounts		Stock of provisions		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Germany	Central governments or central banks	27,753	0	0	0	0	0	80.0%
	Regional governments or local authorities	18,321	0	5	0	2	0	80.0%
	Public sector entities	11,645	0	169	0	3	0	0.0%
	Multilateral Development Banks	0	0	0	0	0	0	0.0%
	International Organisations	0	0	0	0	0	0	0.0%
	Institutions	4,891	0	127	0	0	0	0.0%
	Corporates	2,560	237	2,742	277	30	664	72.5%
	of which: SME	118	0	111	3	0	0	100.0%
	Retail	2,286	74	1,708	86	16	297	79.9%
	of which: SME	36	0	21	0	0	0	0.0%
	Secured by mortgages on immovable property	290	34	121	34	0	4	53.7%
	of which: SME	7	2	3	2	0	0	0.0%
	Items associated with particularly high risk	1	0	1	0	0	0	0.0%
	Covered bonds	0	0	0	0	0	0	0.0%
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0.0%
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0.0%
	Equity	368	0	368	0	0	0	0.0%
Securitisation								
Other exposures	93	0	19	0	0	0	0.0%	
Standardised Total	68,207	345	5,260	397	51	965	72.8%	

³ Computed as: Stock of provisions for defaulted stock / default stock (as defined in paragraphs 59 and 61 of the Methodological note)

		31/12/2015						Coverage Ratio - Default Stock ³
		Exposure values		Risk exposure amounts		Stock of provisions		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
United States	Central governments or central banks	0	0	0	0	0	0	0.0%
	Regional governments or local authorities	0	0	0	0	0	0	0.0%
	Public sector entities	0	3	0	5	0	0	7.0%
	Multilateral Development Banks	0	0	0	0	0	0	0.0%
	International Organisations	0	0	0	0	0	0	0.0%
	Institutions	11,358	0	244	0	0	0	0.0%
	Corporates	776	743	632	1,115	3	1,087	59.4%
	of which: SME	0	0	0	0	0	0	0.0%
	Retail	14	2	11	3	1	1	18.1%
	of which: SME	0	0	0	0	0	0	0.0%
	Secured by mortgages on immovable property	99	0	50	0	0	0	0.0%
	of which: SME	0	0	0	0	0	0	0.0%
	Items associated with particularly high risk	0	0	0	0	0	0	0.0%
	Covered bonds	0	0	0	0	0	0	0.0%
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0.0%
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0.0%
	Equity	754	0	754	0	0	0	0.0%
Securitisation								
Other exposures	0	0	0	0	0	0	0.0%	
Standardised Total	13,002	749	1,690	1,125	4	1,087	59.2%	

³ Computed as: Stock of provisions for defaulted stock / default stock (as defined in paragraphs 59 and 61 of the Methodological note)

2016 EU-wide Stress Test: Credit risk STA

Deutsche Bank AG

		31/12/2015						Coverage Ratio - Default Stock ¹
		Exposure values		Risk exposure amounts		Stock of provisions		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Italy	Central governments or central banks	3,463	0	0	0	0	0	0.0%
	Regional governments or local authorities	0	0	0	0	0	0	0.0%
	Public sector entities	329	0	0	0	0	0	0.0%
	Multilateral Development Banks	0	0	0	0	0	0	0.0%
	International Organisations	0	0	0	0	0	0	0.0%
	Institutions	275	2	27	2	0	1	31.2%
	Corporates	363	156	363	192	4	127	58.8%
	of which: SME	14	3	13	4	0	1	25.6%
	Retail	2,172	262	1,628	285	15	336	56.4%
	of which: SME	5	0	3	0	0	1	64.7%
	Secured by mortgages on immovable property	2,010	259	711	259	0	15	1.1%
	of which: SME	1	1	0	1	0	0	0.0%
	Items associated with particularly high risk	86	0	129	0	0	0	0.0%
	Covered bonds	0	0	0	0	0	0	0.0%
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0.0%
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0.0%
Equity	21	0	21	0	0	0	0.0%	
Securitisation								
Other exposures	0	0	0	0	0	0	0.0%	
Standardised Total	8,720	678	2,880	737	19	479	43.0%	

¹ Computed as: Stock of provisions for defaulted stock / default stock (as defined in paragraphs 59 and 61 of the Methodological note)

		31/12/2015						Coverage Ratio - Default Stock ¹
		Exposure values		Risk exposure amounts		Stock of provisions		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Luxembourg	Central governments or central banks	11,269	0	0	0	0	0	0.0%
	Regional governments or local authorities	0	0	0	0	0	0	0.0%
	Public sector entities	0	0	0	0	0	0	0.0%
	Multilateral Development Banks	0	0	0	0	0	0	0.0%
	International Organisations	0	0	0	0	0	0	0.0%
	Institutions	77	0	15	0	0	0	0.0%
	Corporates	160	3	160	5	0	0	0.0%
	of which: SME	0	0	0	0	0	0	0.0%
	Retail	53	0	39	0	5	0	82.8%
	of which: SME	1	0	0	0	0	0	0.0%
	Secured by mortgages on immovable property	858	2	300	2	0	0	2.4%
	of which: SME	0	0	0	0	0	0	0.0%
	Items associated with particularly high risk	0	0	0	0	0	0	0.0%
	Covered bonds	0	0	0	0	0	0	0.0%
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0.0%
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0.0%
Equity	1	0	1	0	0	0	0.0%	
Securitisation								
Other exposures	791	0	791	0	0	0	0.0%	
Standardised Total	13,209	5	1,307	7	5	0	4.2%	

¹ Computed as: Stock of provisions for defaulted stock / default stock (as defined in paragraphs 59 and 61 of the Methodological note)

		31/12/2015						Coverage Ratio - Default Stock ¹
		Exposure values		Risk exposure amounts		Stock of provisions		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Switzerland	Central governments or central banks	0	0	0	0	0	0	0.0%
	Regional governments or local authorities	0	0	0	0	0	0	0.0%
	Public sector entities	0	0	0	0	0	0	0.0%
	Multilateral Development Banks	0	0	0	0	0	0	0.0%
	International Organisations	0	0	0	0	0	0	0.0%
	Institutions	6	0	3	0	0	0	0.0%
	Corporates	109	0	109	0	0	0	0.0%
	of which: SME	2	0	2	0	0	0	0.0%
	Retail	13	1	10	1	0	2	53.0%
	of which: SME	0	0	0	0	0	1	0.0%
	Secured by mortgages on immovable property	8	1	4	1	0	0	0.0%
	of which: SME	0	0	0	0	0	0	0.0%
	Items associated with particularly high risk	0	0	0	0	0	0	0.0%
	Covered bonds	0	0	0	0	0	0	0.0%
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0.0%
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0.0%
Equity	53	0	53	0	0	0	0.0%	
Securitisation								
Other exposures	0	0	0	0	0	0	0.0%	
Standardised Total	190	2	179	2	0	2	42.0%	

¹ Computed as: Stock of provisions for defaulted stock / default stock (as defined in paragraphs 59 and 61 of the Methodological note)

2016 EU-wide Stress Test: Credit risk STA

Deutsche Bank AG

		31/12/2015						
		Exposure values		Risk exposure amounts		Stock of provisions		Coverage Ratio - Default Stock ³
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
United Kingdom	Central governments or central banks	10,017	0	0	0	0	0	0.0%
	Regional governments or local authorities	2	0	0	0	0	0	0.0%
	Public sector entities	606	0	0	0	0	0	0.0%
	Multilateral Development Banks	0	0	0	0	0	0	0.0%
	International Organisations	0	0	0	0	0	0	0.0%
	Institutions	7,247	0	148	0	0	0	0.0%
	Corporates	284	57	283	85	0	1	1.8%
	of which: SME	2	0	2	0	0	0	0.0%
	Retail	544	50	408	52	0	35	40.4%
	of which: SME	0	0	0	0	0	1	0.0%
	Secured by mortgages on immovable property	6	0	2	0	0	0	0.0%
	of which: SME	0	0	0	0	0	0	0.0%
	Items associated with particularly high risk	0	0	0	0	0	0	0.0%
	Covered bonds	0	0	0	0	0	0	0.0%
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0.0%
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0.0%
	Equity	95	0	95	0	0	0	0.0%
Securitisation	0	0	0	0	0	0	0.0%	
Other exposures	0	0	0	0	0	0	0.0%	
Standardised Total	18,803	106	937	137	1	36	24.7%	

³ Computed as: Stock of provisions for defaulted stock / default stock (as defined in paragraphs 59 and 61 of the Methodological note)

		31/12/2015						
		Exposure values		Risk exposure amounts		Stock of provisions		Coverage Ratio - Default Stock ³
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Spain	Central governments or central banks	0	0	0	0	0	0	0.0%
	Regional governments or local authorities	316	0	0	0	0	0	0.0%
	Public sector entities	0	0	0	0	0	0	0.0%
	Multilateral Development Banks	0	0	0	0	0	0	0.0%
	International Organisations	0	0	0	0	0	0	0.0%
	Institutions	15	0	1	0	0	0	0.0%
	Corporates	62	1	62	2	0	0	1.7%
	of which: SME	0	0	0	0	0	0	0.0%
	Retail	48	5	36	7	0	1	77.9%
	of which: SME	0	0	0	0	0	0	0.0%
	Secured by mortgages on immovable property	205	4	72	4	0	0	0.0%
	of which: SME	0	0	0	0	0	0	0.0%
	Items associated with particularly high risk	8	0	12	0	0	0	0.0%
	Covered bonds	0	0	0	0	0	0	0.0%
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0.0%
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0.0%
	Equity	17	0	17	0	0	0	0.0%
Securitisation	0	0	0	0	0	0	0.0%	
Other exposures	0	0	0	0	0	0	0.0%	
Standardised Total	672	9	200	12	0	1	13.6%	

³ Computed as: Stock of provisions for defaulted stock / default stock (as defined in paragraphs 59 and 61 of the Methodological note)

		31/12/2015						
		Exposure values		Risk exposure amounts		Stock of provisions		Coverage Ratio - Default Stock ³
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Netherlands	Central governments or central banks	5,798	0	0	0	0	0	0.0%
	Regional governments or local authorities	4	0	1	0	0	0	0.0%
	Public sector entities	134	0	27	0	0	0	66.9%
	Multilateral Development Banks	0	0	0	0	0	0	0.0%
	International Organisations	0	0	0	0	0	0	0.0%
	Institutions	88	0	20	0	0	0	85.7%
	Corporates	3,137	236	3,126	309	63	187	41.9%
	of which: SME	525	70	505	89	35	40	38.2%
	Retail	374	86	238	98	31	208	72.7%
	of which: SME	239	52	137	60	27	156	75.9%
	Secured by mortgages on immovable property	1,491	137	688	137	0	3	4.1%
	of which: SME	607	44	269	44	0	1	1.5%
	Items associated with particularly high risk	17	0	26	0	1	0	0.0%
	Covered bonds	0	0	0	0	0	0	0.0%
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0.0%
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0.0%
	Equity	0	0	0	0	0	0	0.0%
Securitisation	0	0	0	0	0	0	0.0%	
Other exposures	0	0	0	0	0	0	0.0%	
Standardised Total	11,044	459	4,126	544	95	399	41.3%	

³ Computed as: Stock of provisions for defaulted stock / default stock (as defined in paragraphs 59 and 61 of the Methodological note)

2016 EU-wide Stress Test: Credit risk STA

Deutsche Bank AG

		31/12/2015						Coverage Ratio - Default Stock ¹
		Exposure values		Risk exposure amounts		Stock of provisions		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
China	Central governments or central banks	0	0	0	0	0	0	0.0%
	Regional governments or local authorities	0	0	0	0	0	0	0.0%
	Public sector entities	0	0	0	0	0	0	0.0%
	Multilateral Development Banks	0	0	0	0	0	0	0.0%
	International Organisations	0	0	0	0	0	0	0.0%
	Institutions	0	0	0	0	0	0	0.0%
	Corporates	27	1	27	1	0	0	0.0%
	of which: SME	0	0	0	0	0	0	0.0%
	Retail	2	2	2	0	0	0	76.0%
	of which: SME	0	0	0	0	0	0	0.0%
	Secured by mortgages on immovable property	8	0	3	0	0	0	0.0%
	of which: SME	0	0	0	0	0	0	0.0%
	Items associated with particularly high risk	0	0	0	0	0	0	0.0%
	Covered bonds	0	0	0	0	0	0	0.0%
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0.0%
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0.0%
	Equity	0	0	0	0	0	0	0.0%
Securitisation								
Other exposures	0	0	0	0	0	0	0.0%	
Standardised Total	38	1	32	1	0	0	8.1%	

¹ Computed as: Stock of provisions for defaulted stock / default stock (as defined in paragraphs 59 and 61 of the Methodological note)

		31/12/2015						Coverage Ratio - Default Stock ¹
		Exposure values		Risk exposure amounts		Stock of provisions		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
India	Central governments or central banks	0	0	0	0	0	0	0.0%
	Regional governments or local authorities	0	0	0	0	0	0	0.0%
	Public sector entities	0	0	0	0	0	0	0.0%
	Multilateral Development Banks	0	0	0	0	0	0	0.0%
	International Organisations	0	0	0	0	0	0	0.0%
	Institutions	574	0	12	0	0	0	0.0%
	Corporates	153	0	132	1	0	0	0.0%
	of which: SME	0	0	0	0	0	0	0.0%
	Retail	727	11	546	15	0	3	21.4%
	of which: SME	0	0	0	0	0	0	0.0%
	Secured by mortgages on immovable property	464	2	162	2	0	0	0.4%
	of which: SME	0	0	0	0	0	0	0.0%
	Items associated with particularly high risk	0	0	0	0	0	0	0.0%
	Covered bonds	0	0	0	0	0	0	0.0%
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0.0%
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0.0%
	Equity	21	0	21	0	0	0	0.0%
Securitisation								
Other exposures	0	0	0	0	0	0	0.0%	
Standardised Total	1,940	13	873	17	1	3	18.1%	

¹ Computed as: Stock of provisions for defaulted stock / default stock (as defined in paragraphs 59 and 61 of the Methodological note)

2016 EU-wide Stress Test: Credit risk STA

Deutsche Bank AG

		Baseline Scenario								
		31/12/2016			31/12/2017			31/12/2018		
		Impairment rate	Stock of Provisions	Coverage Ratio - Default Stock ¹	Impairment rate	Stock of Provisions	Coverage Ratio - Default Stock ¹	Impairment rate	Stock of Provisions	Coverage Ratio - Default Stock ¹
China	Central governments or central banks	-	0	-	-	0	-	-	0	-
	Regional governments or local authorities	-	0	-	-	0	-	-	0	-
	Public sector entities	0.0%	0	60.0%	0.0%	0	60.0%	0.0%	0	60.0%
	Multilateral Development Banks	-	0	-	-	0	-	-	0	-
	International Organisations	-	0	-	-	0	-	-	0	-
	Institutions	0.0%	0	50.0%	0.0%	0	50.0%	0.0%	0	50.0%
	Corporates	0.2%	1	10.6%	0.2%	1	14.8%	0.2%	1	18.1%
	of which: SME	0.9%	0	50.0%	0.9%	0	50.0%	0.9%	0	50.0%
	Retail	4.2%	0	69.9%	4.0%	0	67.3%	3.9%	0	65.8%
	of which: SME	-	0	-	-	0	-	-	0	-
	Secured by mortgages on immovable property	1.8%	0	100.0%	1.8%	0	100.0%	1.8%	0	100.0%
	of which: SME	-	0	-	-	0	-	-	0	-
	Items associated with particularly high risk	7.7%	0	24.7%	7.6%	0	24.7%	7.6%	0	24.7%
	Covered bonds	-	0	-	-	0	-	-	0	-
	Claims on institutions and corporates with a ST credit assessment	-	0	-	-	0	-	-	0	-
Collective investments undertakings (CIU)	-	0	-	-	0	-	-	0	-	
Equity	-	0	-	-	0	-	-	0	-	
Securitisation	-	0	-	-	0	-	-	0	-	
Other exposures	-	0	-	-	0	-	-	0	-	
Standardised Total	0.7%	1	30.1%	0.7%	1	39.7%	0.7%	1	45.7%	

¹ Computed as: Stock of provisions for defaulted stock / default stock (as defined in paragraphs 59 and 61 of the Methodological note)

		Adverse Scenario								
		31/12/2016			31/12/2017			31/12/2018		
		Impairment rate	Stock of Provisions	Coverage Ratio - Default Stock ¹	Impairment rate	Stock of Provisions	Coverage Ratio - Default Stock ¹	Impairment rate	Stock of Provisions	Coverage Ratio - Default Stock ¹
China	Central governments or central banks	-	0	-	-	0	-	-	0	-
	Regional governments or local authorities	-	0	-	-	0	-	-	0	-
	Public sector entities	0.1%	0	60.0%	0.0%	0	60.0%	0.0%	0	60.0%
	Multilateral Development Banks	-	0	-	-	0	-	-	0	-
	International Organisations	-	0	-	-	0	-	-	0	-
	Institutions	0.1%	0	50.0%	0.1%	0	50.0%	0.1%	0	50.0%
	Corporates	0.4%	1	8.5%	0.3%	1	14.3%	0.3%	1	18.5%
	of which: SME	0.9%	0	50.0%	0.9%	0	50.0%	0.9%	0	50.0%
	Retail	4.9%	0	70.2%	4.6%	0	68.1%	4.3%	0	67.1%
	of which: SME	-	0	-	-	0	-	-	0	-
	Secured by mortgages on immovable property	1.8%	0	100.0%	1.8%	0	100.0%	1.8%	0	100.0%
	of which: SME	-	0	-	-	0	-	-	0	-
	Items associated with particularly high risk	7.6%	0	24.7%	7.6%	0	24.7%	7.6%	0	24.7%
	Covered bonds	-	0	-	-	0	-	-	0	-
	Claims on institutions and corporates with a ST credit assessment	-	0	-	-	0	-	-	0	-
Collective investments undertakings (CIU)	-	0	-	-	0	-	-	0	-	
Equity	-	0	-	-	0	-	-	0	-	
Securitisation	-	0	-	-	0	-	-	0	-	
Other exposures	-	0	-	-	0	-	-	0	-	
Standardised Total	0.8%	1	28.0%	0.7%	1	38.0%	0.7%	1	44.0%	

		Baseline Scenario								
		31/12/2016			31/12/2017			31/12/2018		
		Impairment rate	Stock of Provisions	Coverage Ratio - Default Stock ¹	Impairment rate	Stock of Provisions	Coverage Ratio - Default Stock ¹	Impairment rate	Stock of Provisions	Coverage Ratio - Default Stock ¹
India	Central governments or central banks	-	0	-	-	0	-	-	0	-
	Regional governments or local authorities	-	0	-	-	0	-	-	0	-
	Public sector entities	-	0	-	-	0	-	-	0	-
	Multilateral Development Banks	-	0	-	-	0	-	-	0	-
	International Organisations	-	0	-	-	0	-	-	0	-
	Institutions	0.2%	0	59.9%	0.2%	0	59.9%	0.2%	0	59.9%
	Corporates	0.8%	1	34.1%	0.8%	2	36.5%	0.8%	2	37.4%
	of which: SME	1.1%	0	60.0%	1.0%	0	60.0%	1.0%	0	60.0%
	Retail	0.7%	7	28.1%	0.7%	12	30.4%	0.7%	16	31.6%
	of which: SME	-	0	-	-	0	-	-	0	-
	Secured by mortgages on immovable property	0.2%	1	7.6%	0.2%	2	8.2%	0.2%	3	8.5%
	of which: SME	-	0	-	-	0	-	-	0	-
	Items associated with particularly high risk	11.1%	0	35.9%	11.1%	0	35.9%	7.6%	0	33.5%
	Covered bonds	-	0	-	-	0	-	-	0	-
	Claims on institutions and corporates with a ST credit assessment	-	0	-	-	0	-	-	0	-
Collective investments undertakings (CIU)	-	0	-	-	0	-	-	0	-	
Equity	0.0%	0	-	0.0%	0	-	0.0%	0	-	
Securitisation	-	0	-	-	0	-	-	0	-	
Other exposures	-	0	-	-	0	-	-	0	-	
Standardised Total	0.5%	9	22.3%	0.5%	15	23.2%	0.5%	21	23.6%	

¹ Computed as: Stock of provisions for defaulted stock / default stock (as defined in paragraphs 59 and 61 of the Methodological note)

		Adverse Scenario								
		31/12/2016			31/12/2017			31/12/2018		
		Impairment rate	Stock of Provisions	Coverage Ratio - Default Stock ¹	Impairment rate	Stock of Provisions	Coverage Ratio - Default Stock ¹	Impairment rate	Stock of Provisions	Coverage Ratio - Default Stock ¹
India	Central governments or central banks	-	0	-	-	0	-	-	0	-
	Regional governments or local authorities	-	0	-	-	0	-	-	0	-
	Public sector entities	-	0	-	-	0	-	-	0	-
	Multilateral Development Banks	-	0	-	-	0	-	-	0	-
	International Organisations	-	0	-	-	0	-	-	0	-
	Institutions	0.5%	0	60.0%	0.4%	0	60.0%	0.4%	1	60.0%
	Corporates	0.8%	1	38.1%	0.8%	2	38.8%	0.8%	2	39.1%
	of which: SME	1.0%	0	60.0%	1.0%	0	60.0%	1.0%	0	60.0%
	Retail	0.7%	10	36.3%	0.7%	14	37.2%	0.7%	19	37.5%
	of which: SME	-	0	-	-	0	-	-	0	-
	Secured by mortgages on immovable property	0.2%	2	11.1%	0.3%	3	13.2%	0.3%	5	14.1%
	of which: SME	-	0	-	-	0	-	-	0	-
	Items associated with particularly high risk	11.1%	0	35.9%	11.1%	0	35.9%	11.1%	0	35.9%
	Covered bonds	-	0	-	-	0	-	-	0	-
	Claims on institutions and corporates with a ST credit assessment	-	0	-	-	0	-	-	0	-
Collective investments undertakings (CIU)	-	0	-	-	0	-	-	0	-	
Equity	0.0%	0	-	0.0%	0	-	0.0%	0	-	
Securitisation	-	0	-	-	0	-	-	0	-	
Other exposures	-	0	-	-	0	-	-	0	-	
Standardised Total	0.5%	13	28.9%	0.5%	20	29.1%	0.5%	27	29.2%	

2016 EU-wide Stress Test: Securitisations

Deutsche Bank AG

		(mln EUR)						
		31/12/2015	Baseline Scenario			Adverse Scenario		
			31/12/2016	31/12/2017	31/12/2018	31/12/2016	31/12/2017	31/12/2018
Exposure values	STA	3,671						
	IRB	83,577						
	Total	87,248						
Risk exposure amounts	STA	3,611	3,827	3,925	4,018	4,419	5,375	6,056
	IRB	22,286	24,235	25,220	26,207	30,108	39,172	45,784
	Total	25,896	28,062	29,144	30,225	34,526	44,547	51,840
Impairments	Total banking book others than assessed at fair value	119	80	0	0	152	136	1

2016 EU-wide Stress Test: Sovereign

Deutsche Bank AG

		31/12/2015															
		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT EXPOSURES (accounting value gross of provisions) (1)					DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)				
Residual Maturity	Country / Region			of which: AFS	of which: FVO (designated at fair value through profit&loss)	of which: HFT (2)	of which: HTM	of which: Loans and receivables	Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value		
									Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	
[0 - 3M]		3	0	0	0	0	0	0	25	3	38	-1	87	0	45	0	
[3M - 1Y]		15	8	0	0	8	0	0	158	6	441	-19	116	1	212	-1	
[1Y - 2Y]		393	326	339	0	-12	0	0	196	56	58	-3	55	1	85	-1	
[2Y - 3Y]		455	394	395	0	0	0	0	190	57	52	-6	105	3	135	-3	
[3Y - 5Y]		472	447	401	13	33	0	0	231	20	29	0	309	13	332	-10	
[5Y - 10Y]		724	390	513	0	-123	0	0	766	189	532	-128	64	7	150	-8	
[10Y - more]		1,461	1,257	751	441	64	0	0	515	209	59	-11	0	0	0	0	
Tot		3,523	2,823	2,399	454	-30	0	0	2,080	541	1,209	-170	737	26	959	-22	
[0 - 3M]		116	22	52	0	-44	0	13	749	3	7	0	9	0	70	0	
[3M - 1Y]		41	9	0	0	9	0	0	500	10	300	0	189	1	174	-1	
[1Y - 2Y]		834	796	797	0	-2	1	1	100	13	0	0	86	1	136	-2	
[2Y - 3Y]		530	229	229	0	0	0	0	100	11	0	0	148	2	192	-3	
[3Y - 5Y]		316	305	293	0	12	0	0	158	12	50	-1	258	5	190	-7	
[5Y - 10Y]		1,402	1,185	1,104	0	-8	0	90	115	103	111	0	123	4	282	-9	
[10Y - more]		433	13	0	0	13	0	0	1,341	298	125	-3	0	0	0	0	
Tot		3,671	2,559	2,475	0	-20	0	104	3,062	450	593	-4	813	13	1,042	-22	
[0 - 3M]		0	0	0	0	0	0	0	0	0	0	0	30	0	28	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	81	1	69	0	
[1Y - 2Y]		0	-1	0	0	-1	0	0	0	0	0	0	294	3	301	-9	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	252	2	247	-7	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	11	5	52	-1	
[5Y - 10Y]		5	5	0	0	5	0	0	0	0	0	0	0	0	0	0	
[10Y - more]		17	17	0	0	17	0	0	0	0	0	0	0	0	0	0	
Tot		23	21	0	0	21	0	0	0	0	0	0	668	11	697	-18	
[0 - 3M]		0	0	0	0	0	0	0	0	0	0	0	2	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	38	1	52	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	10	0	6	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	5	0	9	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	2	0	1	0	
[10Y - more]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Tot		0	0	0	0	0	0	0	0	0	0	0	57	2	69	-1	
[0 - 3M]		28	28	0	0	28	0	0	0	0	65	0	68	1	135	0	
[3M - 1Y]		48	48	48	0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	174	1	127	0	
[2Y - 3Y]		15	0	0	0	0	0	0	111	15	0	0	59	1	81	-1	
[3Y - 5Y]		42	-1	0	0	-1	0	0	1,000	42	0	0	67	2	96	-2	
[5Y - 10Y]		2	2	0	0	2	0	0	0	0	0	0	14	0	7	0	
[10Y - more]		7	2	0	0	7	0	0	0	0	0	0	0	0	0	0	
Tot		137	79	48	0	-31	0	0	1,111	57	65	0	391	4	455	-4	
[0 - 3M]		0	0	0	0	0	0	0	0	0	27	-1	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	204	1	277	-1	
[1Y - 2Y]		2	1	0	0	1	0	0	10	1	0	0	79	0	123	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		6	0	0	0	0	0	0	27	6	5	0	12	0	29	0	
[5Y - 10Y]		20	5	0	0	5	0	0	61	23	5	0	158	1	160	-3	
[10Y - more]		22	1	0	0	1	0	0	87	20	671	-63	42	1	35	0	
Tot		50	8	0	0	8	0	0	185	39	726	-67	496	3	623	-5	
[0 - 3M]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	18	0	14	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	7	0	9	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	20	1	17	-1	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	1	0	9	-1	
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Tot		0	0	0	0	0	0	0	0	0	0	0	47	1	50	-2	

2016 EU-wide Stress Test: Sovereign

Deutsche Bank AG

		31/12/2015														
		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT EXPOSURES (accounting value gross of provisions) (1)					DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)			
Residual Maturity	Country / Region								Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value	
				of which: AFS	of which: FVO (designated at fair value through profit/loss)	of which: HFT (2)	of which: HTM	of which: Loans and receivables	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)
[0 - 3M]	Finland	68	69	69	0	0	0	0	0	0	612	-86	69	0	0	0
[3M - 1Y]		435	433	103	0	-1	0	331	100	3	0	0	118	0	97	0
[1Y - 2Y]		41	-3	0	0	-3	0	0	550	39	510	-64	9	0	12	0
[2Y - 3Y]		395	345	345	0	0	0	0	565	53	0	0	19	0	44	0
[3Y - 5Y]		332	233	213	0	20	0	0	1,106	100	2,025	-353	71	0	117	-2
[5Y - 10Y]		1,180	948	859	0	88	0	0	2,220	239	5,025	-284	20	0	41	0
[10Y - more]	37	23	0	0	25	0	0	100	14	0	0	0	0	0	0	
Tot		2,489	2,048	1,589	0	1,228	0	331	4,641	449	8,173	-787	306	1	311	-3
[0 - 3M]	France	223	207	51	3	7	0	147	195	16	262	-38	199	0	108	0
[3M - 1Y]		2,349	2,301	140	271	16	0	1,874	273	10	1,601	-224	303	1	519	-2
[1Y - 2Y]		1,475	1,456	837	614	4	0	0	348	25	4,841	-950	393	1	493	-1
[2Y - 3Y]		2,104	1,525	1,255	221	48	0	0	257	32	5,855	-633	522	4	472	-2
[3Y - 5Y]		1,518	1,431	1,280	0	110	0	42	473	56	948	-120	484	4	658	-3
[5Y - 10Y]		1,225	1,061	604	285	172	0	0	1,052	122	790	-216	619	9	489	-8
[10Y - more]	1,000	823	305	505	14	0	0	454	73	34	-6	37	0	0	-3	
Tot		9,893	8,804	4,472	1,899	371	0	2,062	3,051	333	14,331	-2,188	2,558	19	2,739	-19
[0 - 3M]	Germany	5,515	5,443	370	0	292	0	4,780	868	39	775	-35	9	0	28	0
[3M - 1Y]		3,223	2,982	607	658	424	0	1,293	5,176	161	9,325	-350	79	0	143	-1
[1Y - 2Y]		3,235	3,062	1,915	0	182	0	966	2,154	172	5,742	-170	87	1	87	-1
[2Y - 3Y]		3,743	3,533	905	656	1,372	0	601	3,152	148	959	-55	42	1	36	-1
[3Y - 5Y]		3,931	3,422	1,950	8	-2	0	1,467	4,071	229	8,657	-822	0	0	15	0
[5Y - 10Y]		8,888	6,306	3,005	1,214	-275	0	2,361	8,043	1,633	9,994	-1,818	0	0	0	0
[10Y - more]	6,746	3,569	1,645	721	-85	0	1,289	7,836	2,966	5,848	-2,183	0	0	0	0	
Tot		35,281	28,318	10,395	3,257	1,909	0	12,757	31,299	5,349	41,298	-5,432	218	3	309	-3
[0 - 3M]	Croatia	0	0	0	0	0	0	0	0	0	0	0	39	0	34	0
[3M - 1Y]		18	19	0	0	9	0	10	0	0	0	0	270	1	184	-1
[1Y - 2Y]		39	38	0	0	38	0	0	0	0	436	-70	425	4	374	-5
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	65	2	56	-1
[3Y - 5Y]		225	225	0	0	225	0	0	0	0	459	-82	221	21	386	-14
[5Y - 10Y]		274	249	0	0	101	0	148	0	0	1,274	-152	707	82	637	-76
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Tot		555	532	0	0	373	0	158	0	0	2,169	-304	1,726	110	1,672	-97
[0 - 3M]	Greece	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0
[3M - 1Y]		10	10	0	0	10	0	0	10	0	0	0	0	0	0	0
[1Y - 2Y]		1	1	0	0	1	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	12	2	6	-3
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	20	9	31	-6
[5Y - 10Y]		58	2	0	0	2	0	0	500	55	0	0	0	0	0	0
[10Y - more]	20	10	0	0	10	0	0	500	8	0	0	0	0	0	0	
Tot		89	23	0	0	23	0	1,000	63	0	0	0	32	10	44	-8
[0 - 3M]	Hungary	32	32	32	0	0	0	0	0	0	284	0	284	0	164	-1
[3M - 1Y]		75	47	0	0	47	0	0	449	28	0	0	357	3	382	-3
[1Y - 2Y]		1	1	0	0	1	0	0	0	0	0	0	458	6	490	-20
[2Y - 3Y]		7	7	0	0	7	0	0	0	0	0	0	277	9	305	-6
[3Y - 5Y]		6	-1	0	0	-1	0	0	0	0	606	-137	160	4	203	-15
[5Y - 10Y]		15	15	0	0	15	0	0	0	0	1,212	-260	57	0	9	-2
[10Y - more]	1	1	0	0	1	0	0	1	0	574	-173	0	0	0	0	
Tot		137	103	32	0	71	0	449	28	2,392	-571	1,593	24	1,554	-48	
[0 - 3M]	Ireland	0	0	0	0	0	0	0	0	0	0	0	71	0	55	0
[3M - 1Y]		17	1	0	0	1	0	0	750	16	0	0	208	1	259	-1
[1Y - 2Y]		0	-3	0	0	-3	0	0	0	0	0	0	489	8	452	-7
[2Y - 3Y]		1	1	0	0	1	0	0	0	0	0	0	488	10	443	-8
[3Y - 5Y]		27	36	10	0	27	0	0	0	0	0	0	156	5	211	-7
[5Y - 10Y]		430	40	0	0	40	0	0	4,700	384	0	0	118	4	137	-4
[10Y - more]	0	-7	0	0	-7	0	0	0	0	0	0	0	0	0	0	
Tot		475	70	10	0	60	0	0	5,450	400	0	0	1,530	28	1,558	-26

2016 EU-wide Stress Test: Sovereign

Deutsche Bank AG

		31/12/2015															
		(min EUR)															
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	NET DIRECT EXPOSURES (accounting value gross of provisions) (1)						DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)				
			of which: AFS	of which: FVO (designated at fair value through profit&loss)	of which: HFT (2)	of which: HTM	of which: Loans and receivables	Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value			
								Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)		
[0 - 3M]	Italy	88	86	0	0	23	0	63	0	0	430	-21	392	1	698	-2	
[3M - 1Y]		544	67	0	0	16	0	51	0	1	0	0	1,131	7	2,458	-17	
[1Y - 2Y]		647	43	0	0	43	0	0	7,000	504	0	0	2,760	25	3,862	-37	
[2Y - 3Y]		542	40	28	0	11	0	0	4,099	428	0	0	2,819	36	3,234	-38	
[3Y - 5Y]		524	299	18	0	18	0	281	1,000	103	0	0	6,442	78	8,451	-84	
[5Y - 10Y]		2,336	194	0	0	8	0	186	10,841	1,934	378	-388	6,237	66	4,708	-101	
[10Y - more]		351	30	7	0	22	0	0	364	194	207	-95	1,851	214	1,702	-113	
Tot	5,033	759	54	0	405	0	300	23,303	3,163	1,016	-504	21,631	428	25,114	-392		
[0 - 3M]	Latvia	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	2	0	3	0	
[1Y - 2Y]		3	3	0	0	3	0	0	0	0	0	0	170	2	163	-1	
[2Y - 3Y]		0	-9	0	0	-9	0	0	0	0	0	0	30	1	85	-6	
[3Y - 5Y]		12	12	0	0	12	0	0	0	0	0	0	0	0	10	-1	
[5Y - 10Y]		37	15	0	0	15	0	0	138	16	16	0	5	1	59	0	
[10Y - more]		191	0	0	0	0	0	0	225	189	2	0	0	0	0	0	
Tot	243	21	0	0	21	0	0	363	205	18	0	207	4	319	-8		
[0 - 3M]	Lithuania	0	-1	0	0	-1	0	0	0	0	0	0	0	0	10	0	
[3M - 1Y]		10	10	0	0	0	0	10	0	0	0	0	13	0	4	0	
[1Y - 2Y]		2	2	0	0	2	0	0	0	0	0	0	49	0	15	0	
[2Y - 3Y]		0	-5	0	0	-5	0	0	0	0	0	0	36	1	55	-2	
[3Y - 5Y]		8	8	0	0	8	0	0	0	0	230	-45	48	1	60	-2	
[5Y - 10Y]		13	8	0	0	8	0	0	0	0	413	-54	0	0	0	0	
[10Y - more]		0	-2	0	0	-2	0	0	0	0	0	0	0	0	0	0	
Tot	33	20	0	0	10	0	10	0	0	643	-99	147	2	144	-4		
[0 - 3M]	Luxembourg	71	25	25	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		277	181	181	0	0	0	0	181	0	0	0	0	0	0	0	
[1Y - 2Y]		661	492	491	0	1	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		910	685	685	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		599	485	492	0	-7	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		1,179	889	889	0	-1	0	0	0	0	0	0	0	0	0	0	
[10Y - more]		14	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Tot	3,711	2,770	2,763	0	8	0	0	0	0	0	0	0	0	0	0		
[0 - 3M]	Malta	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		1	0	0	0	0	0	0	0	0	0	0	0	0	1	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more]		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Tot	1	0	0	0	0	0	0	0	0	0	0	0	0	1	0		
[0 - 3M]	Netherlands	68	14	0	0	7	0	7	1,732	53	894	-25	53	0	53	0	
[3M - 1Y]		515	298	249	0	4	0	46	6,998	217	62	-2	35	0	119	0	
[1Y - 2Y]		1,716	1,426	1,386	0	37	0	2	5,575	304	500	-50	79	0	79	0	
[2Y - 3Y]		1,528	1,526	1,522	0	3	0	1	346	31	1,250	-155	47	0	47	0	
[3Y - 5Y]		649	656	615	0	25	0	17	10	2	3,652	-536	41	2	40	0	
[5Y - 10Y]		997	951	699	163	48	0	42	161	16	1,370	-331	34	0	35	-1	
[10Y - more]		535	118	304	73	-278	0	18	208	58	2,404	-1,029	0	0	0	0	
Tot	6,007	4,989	4,775	235	-153	0	133	15,030	681	10,132	-2,127	289	3	372	-2		
[0 - 3M]	Poland	13	13	0	0	13	0	0	0	0	0	0	39	0	27	0	
[3M - 1Y]		163	163	0	0	162	0	1	0	0	0	0	155	1	144	-1	
[1Y - 2Y]		4	0	0	0	0	0	0	0	0	0	0	159	1	176	-3	
[2Y - 3Y]		39	37	6	0	31	0	1	0	0	0	0	201	4	231	-6	
[3Y - 5Y]		212	207	63	0	144	0	0	0	0	0	0	112	4	143	-6	
[5Y - 10Y]		47	9	18	0	-14	0	5	0	0	0	0	18	0	36	0	
[10Y - more]		2	-2	0	0	-3	0	1	0	0	0	0	0	0	0	0	
Tot	480	428	87	0	332	0	9	0	0	0	0	701	12	738	-16		

2016 EU-wide Stress Test: Sovereign

Deutsche Bank AG

		31/12/2015															
		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT EXPOSURES (accounting value gross of provisions) (1)					DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)				
Residual Maturity	Country / Region			of which: AFS	of which: FVO (designated at fair value through profit&loss)	of which: HFT (2)	of which: HTM	of which: Loans and receivables	Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value		
									Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	
		[0 - 3M]	1	0	0	1	0	0	0	0	91	-1	9	0	128	0	
		[3M - 1Y]	226	0	0	5	0	220	0	0	134	-4	299	2	278	-2	
		[1Y - 2Y]	21	0	0	21	0	0	0	0	0	0	326	7	283	-3	
		[2Y - 3Y]	0	-77	0	-77	0	0	0	0	0	0	98	1	185	-1	
		[3Y - 5Y]	0	-1	0	-1	0	0	0	0	0	0	616	8	613	-11	
		[5Y - 10Y]	98	-24	0	-25	0	0	200	62	1,508	-292	205	6	114	-15	
		[10Y - more]	3	-36	0	-36	0	0	0	0	0	0	0	0	0	0	
		Tot	349	109	0	-112	0	221	200	62	1,733	-296	1,553	23	1,601	-32	
		[0 - 3M]	136	0	0	136	0	0	0	0	0	0	18	0	0	0	
		[3M - 1Y]	4	0	0	4	0	0	0	0	0	0	138	1	130	0	
		[1Y - 2Y]	8	0	0	6	0	0	0	0	0	0	202	4	105	-2	
		[2Y - 3Y]	9	0	0	9	0	0	0	0	0	0	139	3	138	-9	
		[3Y - 5Y]	12	0	0	9	0	0	0	0	0	0	29	1	61	-4	
		[5Y - 10Y]	26	-7	0	-7	0	0	0	0	0	0	0	0	0	0	
		[10Y - more]	14	-19	0	-19	0	0	0	0	0	0	0	0	0	0	
		Tot	209	140	0	140	0	0	0	0	0	0	527	9	435	-15	
		[0 - 3M]	0	0	0	0	0	0	0	0	0	0	9	0	9	0	
		[3M - 1Y]	0	0	0	0	0	0	0	0	0	0	119	0	99	0	
		[1Y - 2Y]	4	0	0	4	0	0	0	0	0	0	102	1	86	-1	
		[2Y - 3Y]	11	0	0	11	0	0	0	0	0	0	128	3	149	-1	
		[3Y - 5Y]	2	0	0	2	0	0	0	0	0	0	35	1	27	0	
		[5Y - 10Y]	21	0	0	9	0	0	57	10	0	0	27	0	33	-1	
		[10Y - more]	12	0	0	2	0	0	57	10	0	0	0	0	0	0	
		Tot	51	29	0	29	0	0	115	20	0	0	421	5	402	-3	
		[0 - 3M]	0	0	0	0	0	0	0	0	0	0	0	0	5	0	
		[3M - 1Y]	298	0	0	30	0	268	0	0	0	0	18	0	27	0	
		[1Y - 2Y]	0	-2	0	-2	0	0	0	0	0	0	21	0	49	-1	
		[2Y - 3Y]	54	53	45	8	0	0	0	0	459	-69	20	0	49	-1	
		[3Y - 5Y]	6	2	0	2	0	0	0	0	0	0	17	0	17	0	
		[5Y - 10Y]	23	11	0	11	0	0	0	0	1,951	-205	12	0	21	0	
		[10Y - more]	11	10	0	10	0	0	0	0	0	0	88	0	0	0	
		Tot	391	372	45	59	0	268	0	0	2,410	-274	88	1	167	-2	
		[0 - 3M]	96	0	0	1	0	95	0	0	0	0	186	0	123	0	
		[3M - 1Y]	157	3	0	0	2	70	2	20	-1	637	2	746	-3		
		[1Y - 2Y]	71	58	0	27	0	30	0	173	-24	971	13	991	-8		
		[2Y - 3Y]	82	70	0	32	38	50	5	0	608	8	528	8	-8		
		[3Y - 5Y]	100	-6	0	-6	0	0	0	100	-8	512	7	717	-16		
		[5Y - 10Y]	407	317	0	10	306	85	12	25	-8	552	1	328	-8		
		[10Y - more]	197	120	2	118	0	0	0	0	0	0	0	0	0		
		Tot	1,110	658	2	183	0	472	225	22	318	-40	3,465	32	3,433	-44	
		[0 - 3M]	1	0	0	0	0	0	45	1	32	-3	26	0	0	0	
		[3M - 1Y]	1	0	0	1	0	0	0	0	27	-1	34	0	95	0	
		[1Y - 2Y]	0	0	0	0	0	0	0	0	0	0	73	0	72	-1	
		[2Y - 3Y]	0	0	0	0	0	0	0	0	0	0	25	0	56	-1	
		[3Y - 5Y]	284	282	262	21	0	0	60	4	54	-4	54	1	14	0	
		[5Y - 10Y]	40	1	0	1	0	0	501	38	109	-12	0	0	40	0	
		[10Y - more]	3	3	0	3	0	0	3	35	-2	0	0	0	0		
		Tot	328	288	262	26	0	0	606	42	548	-22	212	2	276	-2	
		[0 - 3M]	383	366	0	132	0	235	1,538	17	1,558	-41	75	0	52	0	
		[3M - 1Y]	178	97	0	97	0	0	1,648	79	1,850	-83	611	4	606	-4	
		[1Y - 2Y]	367	272	277	-5	0	0	1,315	50	1,450	-85	447	5	425	-6	
		[2Y - 3Y]	243	106	139	-33	0	0	1,960	105	1,557	-51	244	3	496	-5	
		[3Y - 5Y]	1,227	1,102	158	72	0	0	2,067	59	387	-3	1,465	42	1,439	-41	
		[5Y - 10Y]	2,416	2,000	1,001	1,223	225	0	15	1	0	0	415	14	336	-9	
		[10Y - more]	2,366	1,705	2	1,438	266	0	29	0	160	-14	0	0	0	0	
		Tot	7,181	5,647	1,576	3,533	303	0	235	8,571	311	6,964	-278	3,259	68	3,354	-66

2016 EU-wide Stress Test: Sovereign

Deutsche Bank AG

		31/12/2015														
		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT EXPOSURES (accounting value gross of provisions) (1)					DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)			
Residual Maturity	Country / Region			of which: AFS	of which: FVO (designated at fair value through profit&loss)	of which: HFT (2)	of which: HTM	of which: Loans and receivables	Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value	
									Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)
[0 - 3M]	Iceland	0	0	0	0	0	0	0	0	0	0	0	28	0	4	0
[3M - 1Y]		1	1	0	0	1	0	0	0	0	0	0	5	0	5	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	1	0	26	-1
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	17	1	49	-1
[3Y - 5Y]		1	1	0	0	1	0	0	0	0	0	0	0	0	4	0
[5Y - 10Y]		0	-4	0	0	-4	0	0	0	0	0	0	0	0	0	0
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Tot		2	-2	0	0	-2	0	0	0	0	0	0	51	2	87	-2
[0 - 3M]	Liechtenstein	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Tot		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Norway	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	160	0	131	-1
[1Y - 2Y]		0	-1	0	0	-1	0	0	0	0	0	0	11	0	117	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	28	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	33	1	25	0
[5Y - 10Y]		4	4	0	0	4	0	0	0	0	0	0	0	0	9	0
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Tot		4	3	0	0	3	0	0	0	0	0	204	1	310	-1	
[0 - 3M]	Australia	232	233	223	0	2	0	8	74	1	92	-4	352	1	573	-1
[3M - 1Y]		182	158	152	0	6	0	0	340	25	67	-1	717	5	1,003	-7
[1Y - 2Y]		134	134	112	0	22	0	0	21	1	334	-18	577	8	587	-9
[2Y - 3Y]		289	177	163	0	-4	0	0	72	5	0	0	606	13	796	-13
[3Y - 5Y]		400	169	139	0	30	0	0	169	18	104	-14	740	19	753	-18
[5Y - 10Y]		764	124	94	0	30	0	0	199	35	216	-18	8	0	19	-1
[10Y - more]	337	-147	0	0	-147	0	0	55	19	26	-1	0	0	0	0	
Tot		2,338	848	884	0	-62	25	930	104	839	-56	3,001	46	3,730	-49	
[0 - 3M]	Canada	1,059	953	0	918	0	35	0	1,628	108	2,657	-106	0	0	0	0
[3M - 1Y]		25	-3	0	0	-3	0	0	2,373	37	4,435	-190	0	0	0	0
[1Y - 2Y]		12	-1	0	0	-1	0	0	147	12	65	-5	0	0	0	0
[2Y - 3Y]		90	49	28	0	22	0	0	525	40	624	-47	0	0	0	0
[3Y - 5Y]		544	59	62	0	-3	0	0	3,348	464	1,165	-192	0	0	0	0
[5Y - 10Y]		394	393	381	0	12	0	0	69	1	289	-44	0	0	0	0
[10Y - more]	237	46	0	0	46	0	0	425	163	46	0	0	0	0	0	
Tot		2,361	1,495	471	918	72	35	8,516	826	9,282	-584	0	0	0	0	
[0 - 3M]	Hong Kong	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M - 1Y]		2	2	0	0	2	0	0	0	0	0	0	8	0	9	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	14	0	11	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	9	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	195	-4	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Tot		3	3	0	0	3	0	2	0	195	-4	22	0	29	0	
[0 - 3M]	Japan	286	278	0	0	278	0	0	381	7	0	0	95	0	120	0
[3M - 1Y]		278	272	0	0	272	0	0	391	4	0	0	191	1	226	-2
[1Y - 2Y]		121	78	0	0	78	0	0	413	9	673	-45	280	4	342	-5
[2Y - 3Y]		312	114	8	0	106	0	0	648	82	2,409	-24	699	14	823	-12
[3Y - 5Y]		661	498	8	0	490	0	0	652	48	280	-15	277	8	297	-8
[5Y - 10Y]		591	2	0	0	2	0	0	1,514	196	1,040	-62	136	4	62	-2
[10Y - more]	816	192	0	0	192	0	0	469	40	10	-2	0	0	5	0	
Tot		3,064	1,434	16	0	1,419	0	4,469	386	4,411	-149	1,679	32	1,875	-29	

2016 EU-wide Stress Test: Sovereign

Deutsche Bank AG

		31/12/2015														
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	NET DIRECT EXPOSURES (accounting value gross of provisions) (1)						DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)			
			of which: AFS	of which: FVO (designated at fair value through profit&loss)	of which: HFT (2)	of which: HTM	of which: Loans and receivables	Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value		
								Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	
[0 - 3M]	U.S.	5,973	1,317	28	100	842	0	347	2,782	6	4,357	-60	626	11	79	-11
[3M - 1Y]		2,578	942	87	26	825	0	5	8,040	34	6,803	-74	77	65	139	-3
[1Y - 2Y]		3,763	1,811	28	480	1,301	0	1	3,412	3	6,359	-183	33	1	68	0
[2Y - 3Y]		1,562	-491	19	0	-532	0	22	7,390	101	7,931	-389	186	2	146	-24
[3Y - 5Y]		2,486	291	0	17	269	0	5	8,623	304	3,865	-81	99	5	243	-2
[5Y - 10Y]		9,056	5,673	2,716	1,552	1,404	0	1	13,066	1,013	5,979	-198	523	465	92	-1
[10Y - more]	12,810	10,187	4	872	9,122	0	190	7,384	959	5,003	-1,071	19	269	0	0	
Tot	38,229	19,729	2,882	3,046	13,230	0	571	50,696	2,421	40,297	-2,058	1,544	568	1,037	-41	
[0 - 3M]	China	752	754	0	462	225	0	67	3,345	7	731	-47	128	0	150	0
[3M - 1Y]		107	106	0	0	106	0	0	670	1	69	0	1,111	6	1,053	-6
[1Y - 2Y]		10	10	0	0	10	0	0	255	0	0	0	735	8	1,095	-11
[2Y - 3Y]		150	147	0	0	147	0	0	28	2	0	0	1,113	12	1,361	-13
[3Y - 5Y]		15	15	0	0	15	0	0	123	0	0	0	3,369	41	2,901	-40
[5Y - 10Y]		16	1	0	0	1	0	0	1,498	15	0	0	333	7	258	-8
[10Y - more]	0	0	0	0	0	0	0	0	0	694	-46	0	0	0	0	
Tot	1,059	1,034	0	462	504	0	67	5,924	25	1,494	-93	6,789	75	6,817	-79	
[0 - 3M]	Switzerland	15	2	5	0	-2	0	0	3,096	10	2,417	-49	0	0	0	0
[3M - 1Y]		46	3	13	0	-11	0	0	2,928	32	6,243	-62	0	0	0	0
[1Y - 2Y]		199	144	0	0	144	0	0	1,867	54	9,205	-134	0	0	0	0
[2Y - 3Y]		86	34	5	0	29	0	0	2,124	51	4,478	-106	0	0	0	0
[3Y - 5Y]		104	81	72	0	9	0	0	653	15	596	-14	0	0	0	0
[5Y - 10Y]		155	125	84	0	41	0	0	47	0	0	0	0	0	0	0
[10Y - more]	88	-37	0	0	-37	0	0	226	68	23	0	0	0	0	0	
Tot	691	352	179	0	173	0	0	10,942	231	22,962	-365	0	0	0	0	
[0 - 3M]	Other advanced economies non EEA	931	915	5	0	811	0	98	1,069	14	279	-12	331	1	345	-1
[3M - 1Y]		1,121	1,109	0	46	990	0	73	1,958	0	889	-38	890	7	721	-4
[1Y - 2Y]		425	408	0	0	408	0	0	21	8	1,147	-69	1,176	13	1,088	-12
[2Y - 3Y]		119	111	0	0	111	0	0	151	6	398	-4	1,591	32	1,673	-32
[3Y - 5Y]		249	70	0	0	70	0	0	718	106	142	-2	2,338	49	2,380	-50
[5Y - 10Y]		239	9	0	0	9	0	0	216	41	1,019	-44	1,026	21	1,273	-19
[10Y - more]	212	131	0	0	131	0	0	244	15	170	-2	117	0	37	0	
Tot	3,295	2,753	5	46	2,531	0	171	4,378	191	4,044	-170	7,468	124	7,517	-119	
[0 - 3M]	Other Central and eastern Europe countries non EEA	0	-12	0	0	-12	0	0	0	0	0	0	168	1	214	-1
[3M - 1Y]		88	83	0	0	85	0	0	95	2	0	0	1,105	14	757	-10
[1Y - 2Y]		114	112	0	0	37	0	75	75	2	0	0	1,791	33	1,292	-25
[2Y - 3Y]		4	4	0	0	4	0	0	0	0	0	0	1,455	44	1,194	-46
[3Y - 5Y]		88	67	0	0	67	0	0	0	9	0	0	3,492	232	3,275	-241
[5Y - 10Y]		94	80	0	0	77	0	3	0	0	0	0	173	12	162	-22
[10Y - more]	12	-62	0	0	-62	0	0	-12	0	0	0	0	0	0	0	
Tot	400	329	0	0	166	0	163	182	12	0	0	8,185	336	6,906	-345	
[0 - 3M]	Middle East	5	0	0	0	0	0	0	0	0	0	0	101	0	77	0
[3M - 1Y]		1	1	0	0	1	0	0	14	0	0	0	89	1	174	-1
[1Y - 2Y]		0	-12	0	0	-12	0	0	0	0	0	0	353	4	278	-3
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	215	0	277	-5
[3Y - 5Y]		239	217	0	0	-11	0	228	0	0	0	0	146	3	86	-9
[5Y - 10Y]		10	-27	0	0	-27	0	0	0	0	0	0	0	0	14	0
[10Y - more]	270	270	0	0	21	0	249	0	0	0	0	0	0	0	0	
Tot	525	449	0	0	-28	0	477	14	0	0	0	905	16	905	-18	
[0 - 3M]	Latin America and the Caribbean	146	139	0	0	84	0	55	1	1	0	0	1,081	34	1,187	-26
[3M - 1Y]		618	617	0	0	545	0	72	0	0	0	0	3,798	191	3,538	-187
[1Y - 2Y]		214	176	0	0	120	0	56	81	36	50	-5	4,469	545	4,609	-594
[2Y - 3Y]		109	79	0	0	40	0	39	0	0	0	0	4,141	394	4,051	-480
[3Y - 5Y]		296	134	4	0	60	0	70	345	120	6	-1	14,946	1,794	15,109	-1,908
[5Y - 10Y]		574	419	0	0	196	0	223	180	35	72	0	2,539	676	2,146	-759
[10Y - more]	467	395	0	0	343	0	52	168	37	58	-4	50	7	150	-12	
Tot	2,423	1,960	4	0	1,387	0	569	776	229	186	-10	31,025	3,642	30,790	-3,965	

2016 EU-wide Stress Test: Sovereign

Deutsche Bank AG

		31/12/2015														
		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT EXPOSURES (accounting value gross of provisions) (1)					DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)			
Residual Maturity	Country / Region			of which: AFS	of which: FVO (designated at fair value through profit&loss)	of which: HFT (2)	of which: HTM	of which: Loans and receivables	Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value	
									Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)
[0 - 3M]		0	0	0	0	0	0	0	0	0	0	0	13	0	21	0
[3M - 1Y]		84	84	0	0	0	0	83	0	0	0	0	47	0	22	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	51	2	61	-2
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	43	2	57	-2
[3Y - 5Y]		0	-3	0	0	-3	0	0	0	0	0	0	81	7	76	-6
[5Y - 10Y]		3	2	0	0	2	0	0	0	0	0	0	0	0	0	0
[10Y - more]		1	1	0	0	1	0	0	0	0	0	0	0	0	0	0
Tot		88	84	0	0	0	0	83	0	0	0	0	234	11	237	-10
[0 - 3M]	Africa	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M - 1Y]	Africa	84	84	0	0	0	0	83	0	0	0	0	47	0	22	0
[1Y - 2Y]	Africa	0	0	0	0	0	0	0	0	0	0	0	51	2	61	-2
[2Y - 3Y]	Africa	0	0	0	0	0	0	0	0	0	0	0	43	2	57	-2
[3Y - 5Y]	Africa	0	-3	0	0	-3	0	0	0	0	0	0	81	7	76	-6
[5Y - 10Y]	Africa	3	2	0	0	2	0	0	0	0	0	0	0	0	0	0
[10Y - more]	Africa	1	1	0	0	1	0	0	0	0	0	0	0	0	0	0
Tot	Africa	88	84	0	0	0	0	83	0	0	0	0	234	11	237	-10
[0 - 3M]	Others	1,473	1,457	722	7	664	0	64	415	7	297	-6	532	1	557	-2
[3M - 1Y]	Others	2,160	2,163	181	0	906	0	1,077	166	7	373	-44	2,934	20	3,033	-30
[1Y - 2Y]	Others	483	371	0	0	345	0	27	21	0	0	0	3,677	69	3,529	-65
[2Y - 3Y]	Others	1,037	1,025	0	0	1,019	0	6	76	1	16	-3	3,352	79	3,221	-121
[3Y - 5Y]	Others	1,090	962	0	0	681	0	281	0	0	126	-2	9,338	542	9,610	-565
[5Y - 10Y]	Others	969	727	0	0	336	0	391	271	25	0	0	801	55	650	-77
[10Y - more]	Others	3,977	3,327	0	0	3,049	0	278	0	0	0	0	38	1	41	-5
Tot	Others	11,189	10,032	902	7	6,999	0	2,124	949	39	813	-55	20,672	766	20,641	-863
Total		147,123	102,119	36,327	13,858	30,589	0	21,345	188,516	16,681	179,262	-16,711	125,449	6,461	129,318	-6,385

Notes, definitions and regions:

(1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees. Exposures to central banks should not be included here.

(2) For positions in HFT this should include gross exposures (fama) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching

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

Other advanced non EEA: Israel, Korea, New Zealand, San Marino, Sinaoore, Taiwan and Russia

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

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

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

Africa: South Africa, Tunisia, Morocco, Eavot and Aloeria.

2016 EU-wide Stress Test - Risk exposure amounts

Deutsche Bank AG

(mln EUR)	Baseline scenario				Adverse scenario		
	31/12/2015	31/12/2016	31/12/2017	31/12/2018	31/12/2016	31/12/2017	31/12/2018
Risk exposure amount for credit risk	252,243	254,584	255,754	258,504	278,760	296,084	297,256
Risk exposure amount for securitisations and re-securitisations	25,896	28,062	29,144	30,225	34,526	44,547	51,840
Risk exposure amount other credit risk	226,347	226,522	226,610	228,279	244,234	251,536	245,417
Risk exposure amount for market risk	54,844	54,873	54,895	54,965	69,803	71,339	70,830
Risk exposure amount for operational risk	89,923	94,471	94,719	93,634	103,307	105,255	101,444
Other risk exposure amounts	460	460	460	460	460	460	460
Total risk exposure amount	397,471	404,388	405,829	407,563	452,330	473,138	469,990

2016 EU-wide Stress Test - P&L

Deutsche Bank AG

(mln EUR)	Baseline Scenario				Adverse Scenario		
	31/12/2015	31/12/2016	31/12/2017	31/12/2018	31/12/2016	31/12/2017	31/12/2018
Net interest income (1)	13,932	13,932	13,932	13,932	13,932	13,932	13,932
Interest income	23,062	29,801	35,067	42,681	35,610	43,068	49,623
(Interest expense)	-9,130	-15,208	-18,505	-23,850	-21,637	-27,629	-31,856
Dividend income	1,628	1,628	1,628	1,628	895	895	895
Net fee and commission income	12,731	12,731	12,731	12,731	11,598	11,598	11,598
Gains or (-) losses on financial assets and liabilities held for trading, net	4,151	3,774	3,774	3,774	-1,330	2,831	2,831
Gains or (-) losses on financial assets and liabilities designated at fair value through profit and loss, net	139				-1,291		
Other operating income not listed above, net	-559	-97	-97	-97	-235	-97	-97
Total operating income, net	32,022	31,969	31,969	31,969	23,571	29,160	29,160
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	-1,013	-1,663	-1,549	-2,067	-3,497	-2,401	-2,034
Other income and expenses not listed above, net	-36,219	-27,558	-26,479	-25,688	-28,410	-25,526	-24,226
Profit or (-) loss before tax from continuing operations	-5,210	2,747	3,941	4,214	-8,336	1,232	2,900
(Tax expenses or (-) income related to profit or loss from continuing operations)	-700	-824	-1,182	-1,264	2,501	-370	-870
Profit or (-) loss after tax from discontinued operations	0	0	0	0	0	0	0
Profit or (-) loss for the year (2)	-5,910	1,923	2,759	2,950	-5,835	863	2,030
Attributable to owners of the parent	-5,940	1,893	2,729	2,920	-5,865	833	2,000
Amount of dividends paid	0	350	1,897	2,021	117	0	0
Attributable to owners of the parent net of estimated dividends	-5,940	1,543	833	900	-5,982	833	2,000

(1) Projected NII may differ from the sum of interest income and interest expenses due to the application of the cap on NII (paragraphs 308 of the methodological note).

(2) Due to recognised one-off costs in 2015 in line with section 6.4.2 on the methodological note, projections include the impact of a reduction in one or several of administrative expenses; profit or loss from discontinued operations; other operating expenses. The estimated impact of these one-off adjustments before tax is: 2016 Baseline €190mln; 2017 Baseline €190mln; 2018 Baseline €190mln; 2016 Adverse €190mln; 2017 Adverse €190mln; 2018 Adverse €190mln

NOTE: The results include the sale of the stake in the Chinese legal entity HuaXia, which was agreed on 28 December 2015 and will be closed in 2016.

		(mn EUR,%)						
		Baseline Scenario				Adverse Scenario		
		31/12/2015	31/12/2016	31/12/2017	31/12/2018	31/12/2016	31/12/2017	31/12/2018
A	OWN FUNDS	64,522	66,051	66,190	66,791	52,692	52,456	54,457
A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	52,429	52,150	50,480	49,253	38,545	36,576	36,638
A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	37,012	37,012	37,012	37,012	37,012	37,012	37,012
A.1.1.1	Of which: CET1 instruments subscribed by Government	0	0	0	0	0	0	0
A.1.2	Retained earnings	20,291	21,834	22,667	23,567	14,309	15,142	17,142
A.1.3	Accumulated other comprehensive income	4,096	4,096	4,096	4,096	372	372	372
A.1.3.1	Of which: arising from unrealised gains/losses from Sovereign exposure in AFS portfolio	586	586	586	586	-1,088	-1,088	-1,088
A.1.3.2	Of which: arising from unrealised gains/losses from the rest of AFS portfolio	445	445	445	445	-2,619	-2,619	-2,619
A.1.4	Other Reserves	0	0	0	0	0	0	0
A.1.5	Funds for general banking risk	0	0	0	0	0	0	0
A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	0	0	0
A.1.7	Adjustments to CET1 due to prudential filters	-2,499	-2,499	-2,499	-2,499	-2,499	-2,499	-2,499
A.1.8	(-) Intangible assets (including Goodwill)	-8,439	-8,439	-8,439	-8,439	-8,439	-8,439	-8,439
A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-3,310	-3,310	-3,310	-3,310	-5,811	-5,441	-4,571
A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-572	-627	-738	-446	-219	-296	-165
A.1.11	(-) Defined benefit pension fund assets	-1,173	-1,173	-1,173	-1,173	-1,606	-1,606	-1,606
A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	0	0	0
A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	0	0	0
A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	0	0	0
A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	0	0	0
A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	0	0	0
A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	-1,179	-1,059	-772
A.1.17	(-) CET1 instruments of financial sector entities where the institution has a significant investment	0	0	0	0	0	0	0
A.1.18	(-) Amount exceeding the 17.65% threshold	-1,770	0	0	0	0	0	0
A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	0	0	0
A.1.20	CET1 capital elements or deductions - other	466	466	466	446	219	296	165
A.1.21	Transitional adjustments	8,329	4,791	2,419	0	6,387	3,096	0
A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	0	0	0
A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	92	61	31	0	61	31	0
A.1.21.3	Transitional adjustments to CET1 Capital from unrealised gains/losses from Sovereign exposure in AFS portfolio (+/-)	0	-234	-117	0	435	218	0
A.1.21.4	Transitional adjustments to CET1 Capital from unrealised gains/losses from the rest of AFS portfolio (+/-)	0	-178	-89	0	1,048	524	0
A.1.21.5	Other transitional adjustments to CET1 Capital	8,237	5,142	2,594	0	4,843	2,324	0
A.1.21.5.1	Of which: due to DTAs that rely on future profitability and do not arise from temporary differences	1,986	1,324	662	0	2,324	1,088	0
A.1.21.5.2	Of which: due to DTAs that rely on future profitability and arise from temporary differences and CET1 instruments of financial sector entities where the institution has a significant investment	1,168	0	0	0	0	0	0
A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	5,793	7,565	9,118	9,637	7,565	9,118	9,637
A.2.1	Additional Tier 1 Capital instruments	4,627	4,627	4,627	4,627	4,627	4,627	4,627
A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	0	0	0
A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	0	0	0
A.2.4	Additional Tier 1 transitional adjustments	1,166	2,938	4,491	5,010	2,938	4,491	5,010
A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	58,222	59,715	59,598	58,891	46,110	45,694	46,276
A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	6,299	6,336	6,592	7,900	6,583	6,762	8,181
A.4.1	Tier 2 Capital instruments	6,409	6,409	6,628	7,881	6,409	6,628	7,881
A.4.2	Other Tier 2 Capital components and deductions	0	0	0	19	247	170	301
A.4.3	Tier 2 transitional adjustments	-110	-73	-37	0	-73	-37	0
TOTAL RISK EXPOSURE AMOUNT	B TOTAL RISK EXPOSURE AMOUNT	397,471	404,388	405,829	407,563	452,330	473,138	469,990
B.1	Of which: Transitional adjustments included	661	0	0	0	0	0	0
CAPITAL RATIOS (%) Transitional period	C.1 Common Equity Tier 1 Capital ratio	13.19%	12.90%	12.44%	12.08%	8.52%	7.73%	7.80%
	C.2 Tier 1 Capital ratio	14.65%	14.77%	14.69%	14.45%	10.19%	9.66%	9.85%
	C.3 Total Capital ratio	16.23%	16.33%	16.31%	16.39%	11.65%	11.09%	11.59%
CAPITAL RATIOS (%) Fully loaded	D.1 Common Equity Tier 1 Capital ratio (1)	11.11%	11.71%	11.84%	12.08%	7.11%	7.08%	7.80%
	D.2 Tier 1 Capital ratio (2)	12.28%	12.86%	12.98%	13.22%	8.13%	8.05%	8.78%
	D.3 Total Capital ratio (3)	13.90%	14.44%	14.62%	15.16%	9.60%	9.49%	10.52%
E	Total amount of instruments with mandatory conversion into ordinary shares upon a fixed date in the 2016 -2018 period (cumulative conversions) (4)	0	0	0	0	0	0	0
F	Total Additional Tier 1 and Tier 2 instruments eligible as regulatory capital under the CRR provisions that convert into Common Equity Tier 1 or are written down upon a trigger event (5)					4627	4627	4627
F.1	Of which: eligible instruments whose trigger is above CET1 capital ratio in the adverse scenario (5)					0	0	0
Memorandum items	G.1 Total leverage ratio exposures (transitional)	1,398,844	1,398,844	1,398,844	1,398,844	1,398,844	1,398,844	1,398,844
	G.2 Total leverage ratio exposures (fully loaded)	1,395,188	1,395,188	1,395,188	1,395,188	1,395,188	1,395,188	1,395,188
	G.3 Leverage ratio (transitional)	4.16%	4.27%	4.26%	4.21%	3.30%	3.27%	3.31%
	G.4 Leverage ratio (fully loaded)	3.49%	3.73%	3.78%	3.86%	2.64%	2.73%	2.96%

(1) Fully loaded CET1 capital ratio estimation: $[A.1-A.1.13+A.1.21+MIN(A.2+A.1.13-A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3),0)]/[B-B.1]$

(2) Fully loaded T1 capital ratio estimation: $[A.1-A.1.21+A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3)]/[B-B.1]$

(3) Fully loaded Total capital ratio estimation: $[A.1-A.1.21+A.2.2+A.4.4-A.4.3]/[B-B.1]$. This ratio does not include grandfathered AT1 capital instruments meeting the conditions laid down in Article 63 of CRR and, hence, eligible as fully loaded T2 capital. Therefore, the ratio could be underestimated for banks with material instruments of such kind.

(4) Conversions not considered for CET1 computation

(5) Excluding instruments included in row E

NOTE: The results include the sale of the stake in the Chinese legal entity HuaXia, which was agreed on 28 December 2015 and will be closed in 2016.

2016 EU-wide Stress Test

Information on performing and non-performing exposures¹

Deutsche Bank AG

	31/12/2015						
	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions		Collaterals and financial guarantees received on non-performing exposures
	Of which performing but past due >30 days and <=90 days	Of which non-performing		On performing exposures ²	On non-performing exposures ³		
			Of which: defaulted				
(mln EUR)							
Debt securities (including at amortised cost and fair value)	113,043	1	171	171	0	60	2
Central banks	699	0	0	0	0	0	0
General governments	50,106	0	0	0	0	0	0
Credit institutions	28,076	0	1	1	0	0	0
Other financial corporations	23,841	0	23	23	0	7	0
Non-financial corporations	10,321	1	147	147	0	53	2
Loans and advances(including at amortised cost and fair value)	631,232	630	15,086	14,687	447	5,531	6,086
Central banks	3,099	0	0	0	0	0	0
General governments	21,424	0	19	19	3	10	2
Credit institutions	65,461	2	168	168	15	26	3
Other financial corporations	194,693	19	1,353	1,353	54	124	439
Non-financial corporations	127,777	162	8,126	8,124	298	3,368	2,718
Households	218,778	447	5,419	5,023	77	2,004	2,925
DEBT INSTRUMENTS other than HFT	744,275	631	15,257	14,858	448	5,591	6,088
OFF-BALANCE SHEET EXPOSURES	295,323		787	787	159	153	97

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

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

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



2016 EU-wide Stress Test

Information on forbore exposures¹

Deutsche Bank AG

31/12/2015					
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures		Collateral and financial guarantees received on exposures with forbearance measures
	(mln EUR)	Of which non-performing exposures with forbearance measures	Of which on non-performing exposures with forbearance measures	Of which on non-performing exposures with forbearance measures	
Debt securities (including at amortised cost and fair value)	74	74	12	12	0
Central banks	0	0	0	0	0
General governments	0	0	0	0	0
Credit institutions	0	0	0	0	0
Other financial corporations	0	0	0	0	0
Non-financial corporations	74	74	12	12	0
Loans and advances (including at amortised cost and fair value)	5,425	3,754	1,353	1,351	2,493
Central banks	0	0	0	0	0
General governments	10	8	4	4	0
Credit institutions	2	2	7	7	0
Other financial corporations	102	96	13	13	62
Non-financial corporations	2,904	2,509	973	973	1,387
Households	2,406	1,140	356	353	1,044
DEBT INSTRUMENTS other than HFT	5,498	3,828	1,365	1,363	2,493
Loan commitments given	160	75	0	0	15

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