

Deutsche Bank AG

Hong Kong Branch

Liquidity Information Disclosure

Quarter Ended September 30, 2019



Deutsche Bank AG (Hong Kong Branch) releases its Liquidity Information Disclosure Statement for the quarter ended September 30, 2019 as follows:-

Deutsche Bank AG (Hong Kong Branch)  
Liquidity Information Disclosure for the quarter ended September 30, 2019

#### Section A – Branch Information (Hong Kong Office Only)

##### (i) Liquidity Maintenance Ratio

The liquidity maintenance ratio (LMR) is calculated in accordance with the Banking (Liquidity) Rules effective from 1 January 2015.

	Quarter ended September 30, 2019	Quarter ended June 30, 2019
3 months average LMR	103.76%	110.99%

The average LMR is the arithmetic mean of the average value of LMR for each calendar month as reported in the liquidity position return submitted for the reporting period.

##### (ii) Core Funding Ratio

The core funding ratio (CFR) is calculated in accordance with the Banking (Liquidity) (Amendment) Rules 2017.

	Quarter ended September 30, 2019	Quarter ended June 30, 2019
3 months average CFR	141.21%	151.22%

The average CFR is the arithmetic mean of the average value of CFR for each calendar month as reported in the return submitted for the reporting period.