

Deutsche Bank AG

Hong Kong Branch

Liquidity Information Disclosure

Quarter Ended September 30, 2018



Deutsche Bank AG (Hong Kong Branch) releases its Liquidity Information Disclosure Statement for the quarter ended Sep 30, 2018 as follows:-

Deutsche Bank AG (Hong Kong Branch)
Liquidity Information Disclosure for the quarter ended September 30, 2018

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.

	Third Quarter 2018	Second Quarter 2018
Average LMR	88.95%	91.35%

The average LMR is arithmetic mean of each calendar month's average LMR calculated in accordance with the Banking (Liquidity) Rules.

(ii) Core Funding Ratio

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

	Third Quarter 2018	Second Quarter 2018
Average CFR	163.74%	173.72%

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.