

Bank Name	DekaBank Deutsche Girozentrale
LEI Code	0W2PZJM8XOY22M4GG883
Country Code	DE

This bank did not report data related to COVID-19 in compliance to the Moratoria Reporting and Disclosure.

The information on Collateral valuation - loans and advances applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above, therefore this bank is not required to report it to the EBA.



Key Metrics

(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	4,474	4,763	4,692	4,694	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	4,474	4,763	4,692	4,694	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	4,958	5,247	5,171	5,173	C 01.00 (r015,c010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition	4,958	5,247	5,171	5,173	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	5,692	6,089	6,009	5,986	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	5,692	6,089	6,009	5,986	C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	30,585	31,669	30,367	30,716	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	30,585	31,669	30,367	30,716	C 02.00 (r010,c010) - C 05.01 (r440,c040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	14.63%	15.04%	15.45%	15.28%	CA3 {1}	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	14.63%	15.04%	15.45%	15.28%	(C 01.00 (r020,c010) - C 05.01 (r440,c010))/ (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	16.21%	16.57%	17.03%	16.84%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	16.21%	16.57%	17.03%	16.84%	(C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	18.61%	19.23%	19.79%	19.49%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	18.61%	19.23%	19.79%	19.49%	(C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	•
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	104,215	88,590	94,103	90,076	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	4.76%	5.92%	5.49%	5.74%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	4,958	5,247	5,171	5,173	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	4,947	5,237	5,166	5,168	C 47.00 (r310,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	104,215	88,590	94,103	90,076	C 47.00 (r300,c010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	104,215	88,590	94,103	90,076	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.8%	5.9%	5.5%	5.7%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.7%	5.9%	5.5%	5.7%	[A.2]/[B.2]	



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		Í					COREP CODE	REGULATION
		(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021		
	A	OWN FUNDS COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying	5,692	6,089	6,009	5,986	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	4,474	4,763	4,692	4,694	C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	instruments)	382	382	382	382	C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	4,712	4,891	4,872	4,872	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRR
	A.1.3	Accumulated other comprehensive income	-133	-183	-183	-183	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	0	0	0	0	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r230,c010)	Article S4 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-109	-104	-133	-132	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwil)	-178	-168	-190	-190	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CDR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-5	-4	-4	-4	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-195	-50	-52	-44	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11		0	0	0	0	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12		0	0	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (r450,c010) + C 01.00 (r450,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010) + C 01.00 (r471,c010) +	Articles 4(36), 3(1) point (k) (i) and 89 to 91 of CR9; Articles 34(1) point (k) (ii), 243(1) point (ii), (k) , 244(1) point (iii) and 238 of CR9; Articles 35(1) point (k) (iii) and 379(3) of CR9; Articles 36(1) point (k) (iv) and 135(4) of CR9. Articles 36(1) point (k) (iv) and 135(4) of CR9.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (i), 243(1) point (b), 244(1) point (b) and 258 of CRR
	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	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	 (-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment 	0	0	0	0	C 01.00 (r500,c010)	Articles 4(27); 36(1) point (I); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r510,c010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures				0	C 01.00 (r513,c010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.18B	(-) Minimum value commitment shortfalls				-7	C 01.00 (r514;c010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseeable tax charges				0	C 01.00 (r515,c010)	Article 36(1), point (f) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	0	0	C 01.00 (r529,c010)	
	A.1.21	Transitional adjustments	0	0	0	0	CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	
	A.1.21.1			0	0	0	C 01.00 (r220.c010)	. Articles 483(1) to (3), and 494 to 487 of CRR
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r240.c010)	Prices 403(1) to (3), area 404 to 467 or Unit Articles 479 and 480 of CRR
		Transitional adjustments due to additional minority interests (+/-)						
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	484	484	479	479	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	474	474	474	474	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010)	
	A.2.4	Additional Tier 1 transitional adjustments	10	10	5	5	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	4,958	5,247	5,171	5,173	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	734	842	838	813	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	734	842	838	813	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2		0	0	0	0	C 01.00 (r910,c010) + C 01.00 (r920,c010) + C 01.00 (r920,c010) + C 01.00 (r940,c010) + C 01.00 (r940,c010) + C 01.00 (r970,c010) + C 01.00 (r970,c010) + C 01.00 (r978,c010)	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r890,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS REQUIREMENTS	В	TOTAL RISK EXPOSURE AMOUNT	30,585	31,669	30,367	30,716	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r010;c040)	
CADITAL DATEOS (O)	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	14.63%	15.04%	15.45%	15.28%	CA3 (1)	*
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	16.21%	16.57%	17.03%	16.84%	CA3 (3)	•
	C.3	TOTAL CAPITAL RATIO (transitional period)	18.61%	19.23%	19.79%	19.49%	CA3 (5)	
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	4,474	4,763	4,692	4,694	[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).0)]	
CET1 RATIO (%) Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	14.63%	15.04%	15.45%	15.28%	[0.1]/[B-B.1]	
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c010)	-
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c040)	
	timata calcula	ated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a re- cord on the formulae stated in column "CORES CODE" — places note that this might lead to difference to full	audatory point of view at the re-	norting date are not taken into a	rount in this calculation			

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital indimments that are not eligible from a regulatory point of view at the reporting date are not balen into account in this calculation.
Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP" college note that this mintel load to differences to fully loaded CET1 capital ratio sublished by the carticostation banks e.e. in their Pillar's disclosure



Overview of Risk exposure amounts

		RW	/As		
(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	15,507	14,621	15,059	16,718	C 02.00 (r040, c310) -[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c280, s002) - C 08.01 (r040, c280, s
Of which the standardised approach	2,142	2,036	1,869	3,923	C 02.00 (r060, c010)-[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001)]
Of which the foundation IR8 (FIR8) approach	11,934	11,135	11,774	11,497	C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)]
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]
Of which equity IRB	1,009	1,044	913	834	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA) ²	2,282	2,994	2,987	3,254	C 07.00 (1990, 220, 5001) + C 07.00 (110, 220, 5001) + C 97.00 (130, 220, 5001) + C 08.01 (1940, 226, 5001) + C 08.01 (1950, 226, 5001) + C 08.01 (1950, 226, 5001) + C 08.01 (1960, 226, 5001) + C 08.01 (1940, 226, 5002) + C 08.01 (1965, 226, 5002) + C 08.01 (1965, 226, 5002) + C 02.00 (1440, 2010)]
Credit valuation adjustment - CVA	631	638	535	516	C 02.00 (R640, c010)
Settlement risk	0	0	0	0	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	88	0	0	0	C 02.00 (R470, c010)
Position, foreign exchange and commodities risks (Market risk)	8,414	9,907	8,239	6,678	C 02.00 (RS20, c010)
Of which the standardised approach	2,737	5,130	4,248	3,025	C 02.00 (R530, c010)
Of which IMA	5,677	4,777	3,992	3,653	C 02.00 (RS80, c010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 1900, 010_561*12.5+C 20.00_010_459*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (R680, c010)
Operational risk	3,421	3,485	3,523	3,505	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	0	0	C 02.00 (R600, c010)
Of which standardised approach	0	0	0	0	C 02.00 (R610, c010)
Of which advanced measurement approach	3,421	3,485	3,523	3,505	C 02.00 (R620, c010)
Other risk exposure amounts	241	24	25	44	C 02.00 (R630, c010) + C 02.00 (R690, c010)
Total	30,585	31,669	30,367	30,716	

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

² On-balance sheet exposures related to Free Deliveries [according to Article 379(1)] have not been included in 'Counterparty Credit Risk (CCR, excluding CVA)'. They are instead reported in the 'Credit Risk (excluding CCR and Securitisations)' section.



(min EUR)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021
Interest income	709	913	192	398
Of which debt securities income	89	112	22	42
Of which loans and advances income	382	491	99	194
Interest expenses	590	764	160	320
(Of which deposits expenses)	113	165	33	65
(Of which debt securities issued expenses)	70	81	11	20
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	3	9	1	2
Net Fee and commission income	934	1,306	372	737
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	6	78	5	13
Gains or (-) losses on financial assets and liabilities held for trading, net	185	142	65	79
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	2	10	8	23
Gains or (-) losses from hedge accounting, net	-9	-1	4	10
Exchange differences [gain or (-) loss], net	5	13	-7	-5
Net other operating income /(expenses)	-64	-60	-19	-38
TOTAL OPERATING INCOME, NET	1,181	1,646	461	898
(Administrative expenses)	704	981	228	499
(Cash contributions to resolution funds and deposit guarantee schemes)	73	73	72	80
(Depreciation)	42	55	14	29
Modification gains or (-) losses, net	-1	-2	0	2
(Provisions or (-) reversal of provisions)	0	4	-1	-2
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	0	5	-1	-1
(Other provisions)	0	-1	0	-1
Of which pending legal issues and tax litigation ¹	0	-2	0	0
Of which restructuring ¹	0	-7	0	0
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	84	174	-2	-17
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	84	174	-1	-17
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	2	2	0	0
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	0	-4	0	0
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	276	352	150	312
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	160	213	87	205
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	160	213	87	205
Of which attributable to owners of the parent	160	213	87	205

Or Information available only as of end of the year

[2] For IFRS compliance banks "zero" in cell "increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."



Total Assets: fair value and impairment distribution

(min EUR)		As of 30/09/20	20			As of 31	/12/2020			As of 31	03/2021			As of 30	06/2021		
		Fa	ir value hierar	chy		Fa	air value hierar	hy		Fa	ir value hieran	chy		Fa	ir value hierar	chy	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References
Cash, cash balances at central banks and other demand deposits	19,656				12,433				18,383				21,069				IAS 1.54 (i)
Financial assets held for trading	22,466	5,892	14,775	1,799	21,391	8,118	11,813	1,460	18,319	5,540	10,811	1,968	18,151	6,840	9,493	1,818	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	2,521	1,052	882	586	1,626	977	212	437	1,623	902	146	575	1,552	277	752	522	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	5,357	1,273	4,084	0	5,389	1,798	3,591	0	4,782	1,667	2,329	787	4,495	2,103	2,392	0	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	48,676				43,128				45,704				48,003				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	351	0	351	0	639	0	639	0	267	0	267	0	309	0	309	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0				0				0				0				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ^t	1,101				967				1,053				1,055				
TOTAL ASSETS	100,127				85,573				90,132				94,635				IAS 1.9(a), IG 6

⁽¹⁾ Portfolios, which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks, are considered in the position "Other assets".

(min	EUR)		,	ls of 30/09/20	20					As of 31	/12/2020					As of 31	/03/2021					As of 30,	/06/2021			
		Gross carry	ing amount		Accu	mulated impair	ment	Gro	ss carrying amo	ount	Accu	mulated impair	ment	Gro	ss carrying am	ount	Acci	ımulated impair	ment	Gross	carrying amo	unt ⁽²⁾	Accum	ulated impairm	ent ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector ¹		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	References
Financial assets at fair	Debt securities	5,358	0	0	0	0	0	5,389	0	0	-1	0	0	4,783	0	0	-1	0	0	4,496	0	0	0	0	0	Annex V.Part 1.31, 44(b)
value through other comprehensive income	Loans and advances	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	5,320	169	0	-4	-6	0	2,934	2,252	0	-3	-21	0	3,146	2,101	0	-3	-18	0	5,315	20	0	-3	-3	0	Annex V.Part 1.31, 44(b)
amortised cost		41,643	1,173	537	-11	-12	-134	32,670	4,975	506	-11	-52	-123	35,713	4,487	467	-10	-61	-117	39,222	3,296	307	-10	-68	-74	Annex V.Part 1.32, 44(a)

⁽¹⁾ This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.

⁽P) From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.



Breakdown of liabilities

DekaBank Deutsche Girozentrale

(mln EUR)

		Carrying	amount		
LIABILITIES:	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	References
Financial liabilities held for trading	30,680	29,885	28,952	29,125	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	717	665	594	517	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	61,562	47,790	53,415	57,514	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ¹	0	0	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	142	107	222	192	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0	0	0	0	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	667	620	539	529	IAS 37.10; IAS 1.54(I)
Tax liabilities	77	76	89	105	IAS 1.54(n-o)
Share capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	703	770	607	796	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	0	0	0	0	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	94,548	79,914	84,419	88,776	IAS 1.9(b);IG 6
TOTAL EQUITY	5,579	5,659	5,713	5,858	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	100,127	85,573	90,132	94,635	IAS 1.IG6

⁽¹⁾ Portfolios which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks



Breakdown of liabilities

DekaBank Deutsche Girozentrale

(mln EUR)

			Carrying	amount		
Breakdown of financial liabilitie:	s by instrument and by counterparty sector	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	References
Derivatives		8,237	7,265	6,308	6,421	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	567	377	376	478	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
Short positions	Debt securities	614	500	455	488	Annex V.Part 1.31
	Central banks	3,158	3,154	3,473	3,469	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	0	0	0	0	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	5,402	2,807	2,500	1,245	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	398	383	335	316	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	22,786	15,976	16,859	18,826	Annex V.Part 1.42(c),44(c)
Denselhe	of which: Current accounts / overnight deposits	1,617	2,119	1,482	1,467	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	23,166	19,645	21,901	23,820	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	14,940	12,719	15,566	16,762	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	1,646	1,640	1,759	1,755	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	966	1,114	1,196	1,256	ECB/2013/33 Annex 2.Part 2.9.1
	Households	854	882	912	949	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	784	797	834	869	Annex V.Part 1.42(f), 44(c)
Debt securities issued		26,226	25,765	28,162	29,418	Annex V.Part 1.37, Part 2.98
Of which: Subord	inated Debt securities issued	194	279	289	291	Annex V.Part 1.37
Other financial liabilities		445	437	476	480	Annex V.Part 1.38-41
OTAL FINANCIAL LIABILITIES		93,102	78,448	83,183	87,347	



2021 EU-wide Transparency Exercise Market Risk

								Denabe	iiii Dedisci	ic Gilozenti	uic											
7	SA						IM									IM						
			VaR (Memorar	ndum item)	STRESSED VaR (Memorandum item)	AND MIC	NTAL DEFAULT RATION RISK AL CHARGE	ALL PRICE	RISKS CAPITA FOR CTP	AL CHARGE		VaR (Memora	andum item)	STRESSED VaR (M	lemorandum item)	INCREM DEFAUL MIGRATIO CAPITAL	T AND ON RISK	ALL PRICE F	RISKS CAPITA FOR CTP		
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE		FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt 1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE		TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2020	As of 31/12/2020				As of 30	/09/2020									As of 31/1	2/2020					
Traded Debt Instruments	1.402	3.462	158	40	325	89							120	31	279	70						
Of which: General risk	0	0	158	40	325	89							120	31	279	70						
Of which: Specific risk Equities	1,402 703	3,462 864	17	0	0 8	0							21	0 8	0 16	0						
Of which: General risk	,,,,	004	17	4	8	3							21	8	16	4						
Of which: Specific risk	703	864	0	0	0	0							0	0	0	0						
Foreign exchange risk	402	709	0	0	0	0							0	0	0	0						
Commodities risk		0	0	39	0	0		_		0	0		0	33	262	67					0	
Total	2,506	5,036	157	39	298	83	. 0	0		0		5,677	120	33	262		. 0	0		0	0	4,777
	As of 31/03/2021	As of 30/06/2021				As of 31	/03/2021									As of 30/0	6/2021					
Traded Debt Instruments	2,741	1,726	83	16	246	72							47	8	241	66						
Of which: General risk	0	0	83	16	246	72							47	8	241	66						
Of which: Specific risk	2,741	1,726	0	0	0	0							0	0	0	0						
Equities	816	928	30	11	13	3							37	11	15	4						
Of which: General risk	0	0	30	11	13	3							37	11	15	4						
Of which: Specific risk	816	928	0	0	0	0							0	0	0	0						
Foreign exchange risk Commodities risk	582	277	0	0	0	0							0	0	0	0						

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OVI template.



2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach

DekaBank Deutsche Girozentrale

					Standardise	d Approach							
			As of 30,	09/2020		As of 31/12/2020							
		Original Exposure ¹	Original Exposure* Exposure Value* Risk exposure amount Value adjustments and provisions Original Exposure* Exposure Value* Risk exposure amount										
	(min EUR, %) Central governments or central banks	16,365	17,028	2		9,942	10,563	0					
	Regional governments or local authorities	7,455	6,869	0		7,606	7,012	0					
	Public sector entities	1,779	1,956	0		1,660	1,806	. 0					
	Multilateral Development Banks	8	8	0		8	8	0					
	International Organisations	452	451	0		435	434	0					
	Institutions	11,110	10,115	119		9,963	8,959	116					
	Corporates	681	660	588		623	597	540					
	of which: SME	0	0	0		0	0	0					
	Retail	280	255	183		249	222	158					
consolidated data	of which: SME	0	0	0		0	0						
onsonautea aata	Secured by mortoaces on immovable procerty	0	0	0		0	0						
	of which: SME	0				0							
	Exposures in default	2	1	1	0	9	1	1					
	Items associated with particularly high risk Covered bonds	795	795	4		729	728	4					
	Claims on institutions and comorates with a ST credit assessment	793	/93	1		729	/20	1 7					
	Collective investments undertakings (CIU)	449	449	499		398	398	464					
	Equity	313	313	764		307	307	741					
	Other exposures	38	35	31		39	35	32					
	Standardised Total ²	39,734	38,934	2,191	8	31,967	31,071	2,057					

					Standardise	d Approach			
			As of 30,	09/2020			As of 31,	12/2020	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	(min EUR, %)								
	Central governments or central banks	16,106	16,106 6,746	0		9,713 7,484	9,713 6,891	0	
	Regional governments or local authorities Public sector entities	7,332 1,779	1,801			7,484 1.660	1,653	0	
	Multilateral Development Banks	1,779	1,001			1,000	1,033	0	
	International Organisations	o o	0	0		0	0	0	
	Institutions	10,856	9,861	39		9,716	8,713	38	
	Corporates	521	501	436		464	441	390	
	of which: SME	0	0	0		0	0	0	
	Retail	280	254	183		249	221	158	
GERMANY	of which: SME	0	0	0		0	0	0	
OLIGIANI	Secured by mortoages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0			0	0	0	
	Exposures in default Items associated with particularly high risk								
	Items associated with particularly nigh risk Covered bonds	756	755			688	688	0	
	Claims on institutions and corporates with a ST credit assessment	7.00	,,,,	ő		0	0	ő	
	Collective investments undertakings (CIU)	142	142	100		138	138	98	
	Equity	313	313	764		307	307	741	
	Other exposures	38	35	31		34	30	30	
	Standardised Total ²				4				

The Costant amounts, unlike Constant value, is reported indirect below this contract and with cities to confirm earlier or code in the influence techniques in an admittant exclusive in an admittant exclusive in a substitution effective.

That whe admittent and conditions are constant of confirmation exclusive choice from the confirmation exclusive in the confirmat

(min DLS, %) Control deveroments or control basis (min DLS, %) Control deveroments or control basis (min DLS, %) Control deveroments or local authorities 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0						Standardise	d Approach			
(min DL, No.) Control dovernments or control banks (No.) Control dovernments or control banks (No.) Control dovernments or local authorities 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				As of 30	/09/2020			As of 31,	/12/2020	
Control Governments or control banks Authorized Provincement			Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments as provisions ²
Collective investments undertakings (CEU) 22 23 25 23 20 20 20 25 25 20 20 20 20 20 20 20 20 20 20 20 20 20	UNITED KINGDOM	Control oversements or control hashests according oversements or rock authorities according oversement the control oversement control	0 0 0 3 3 10 0 0 0 0 0 0 3 3 3 0 0 0 0 0	324 6 6 7 7 1 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 3 7 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 1 1 17 0 0 0 0 0 0 0 0 0 3 3 3 3 6 8 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	309 0 0 0 1 1 1 1 7 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 1 1 14 0 0 0 0 0 0 0 0 0 0 0 0 1 1 1 0 0 0 0	

		exposures, but includes gene	al credit risk adjustments.						
					Standardise	d Approach			
			As of 30,	09/2020			As of 31,	/12/2020	
	(m) 00 K)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions 2	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED STATES	Court of communities or control and court of cou	0 0 0 12 19 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	122 0 0 0 12 12 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 6 18 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 12 12 13 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	103 0 0 0 0 11 11 18 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 6 17 7 0 0 0 0 0 0 0 0 0 1 1 1 1 0 0 0 0	o

		(2) Total value adjustments are exposures, but includes gene	orovisions per country of coural credit risk adjustments.	nterparty excludes those for se	curistisation exposures, addition	al valuation adjustments (AVAs)	and other own funds reduct	ions related to the	
					Standardise	d Approach			
			As of 30)	09/2020			As of 31	/12/2020	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
FRANCE	Control overmentate or control basish of Resistancian downwares or roled and substites designed and control or roled and substites shadulated Development Basish formations of Control or Control	26 9 0 0 48 3 0 0 0 0 0 12 0 12 0 0	37 9 0 0 48 48 3 0 0 0 0 0 12 12 0 16 0 0	0 0 0 0 21 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	28 9 0 0 0 48 2 2 0 0 0 0 0 0 0 12 14 0 0	34 9 0 6 48 48 0 0 0 0 0 12 12 14	0 0 0 0 21 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0	o
	Standardised Total ²	marrie			0				0

The Control amounts a color Economy value. It reported before taken into account any offer the six control control and the color control control and the color control and the color color color color and the color col



NETHERLANDS

CANADA

2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach DekaBank Deutsche Girozentrale

Control dovernments or control banks 11		Dekabarik Deutsche Girozentrale								
Cripical Exposure* Exposure Value* Risk exposure amount Value adjustments and Cripical Exposure* Exposure Value* Risk exposure amount Value adjustments and Cripical Exposure* Cripical						Standardise	d Approach			
Control dovernments or control banks 11				As of 30	/09/2020			As of 31	/12/2020	
Control developments or control banks 11			Original Exposure ¹	Exposure Value ¹	Risk exposure amount		Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	LUXEMBOURG	Central evenements or central tables Residual evenements or social authorities Residual evenements or food authorities Residual evenements or food authorities Central residual Considerations Composates Composates Residual or SCE Grand or SCE Grand or SCE Grand or SCE Grand or SCE Composates Composates Residual or SCE Grand or SCE Composates Compos	11 0 0 0 0 1 114 0 0 0 0 0 0 0 0 0 0 0 0	111 111	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	11 0 0 0 1 10s 0 0 0 0 0 0 0 0 0 0 0 0 0	11 0 0 0 0 1 100 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	o
			(1) Original exposure, unlike Ex							

				Standardise	ed Approach								
		As of 30/	09/2020			As of 31	12/2020						
60	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²					
	16 0	158 0	0		17 0 0	168 0 0	0						
	0	0	0		0	0	0						
	8	8	8		8	8	8						
	0	0	0		0	0	0						
	0	0	0	0	0	0	0	0					
5T credit assessment	0 18 0	0 18 0	0 28 0		0 12 0	0 12 0	0 19						
	0	0	0	0	0	0	0	0					
		provisions per country of cou			ors or credit risk mitigation technical valuation adjustments (AVAs)								

					Standardise	d Approach				
			As of 30)	09/2020			As of 31	/12/2020		
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
SWITZERLAND	Control overmonate or control hashed according devermonate or roled an interfere standard according or roled and interfere standard and recording or roled and interfere standard and recording or role or	0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 5 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0	0 0 0 0 5 5 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 5 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0	

O'Crisinal exposure, unifier Emposure value, is recorded before takins into account one office due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects).

Total value anisoments and movisions one counter of countement vacidates those for securitisation exposures, additional valuation adjustments (ANNA) and other corn funds reductions valuated to the

	- Tool water and statistics and terrologies are country for countr											
				Standardise	d Approach							
		As of 30)	09/2020			As of 31	/12/2020					
	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²				
Control Communities to restart the Control Con	0 0 0 115 0 0 0 0 0 0 0 0	0 0 0 0 0 15 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	22	o				
Other exposures Standardised Total ²		0	0	0	Ů	· ·		0				

(1) Orielael exocurs, unified Exocurs value, is recorded before taking into account any effect due to credit conversion factors or credit risk mitization techniques (e.u., substitution effects).
(3) Total value activaments and creditions our country of countercardy excludes those for securistization exocurses, additional valuation adjustments (AVAII) and other own funds reductions related to the

		exposures, but includes gene	ral credit risk adjustments.						
					Standardise	d Approach			
			As of 30,	/09/2020			As of 31	/12/2020	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR. %) Central governments or central banks	47	47			47	47		
	Regional governments or local authorities	0	10	0		0			
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME		0	0		0	9	0	
	Retail of which: SME		0	0		0			
BELGIUM	Secured by mortgages on immovable property	,		0					
	of which: SME	o o	0	0		0		o o	
	Exposures in default	0	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	5	5	0		5	5	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	2	2	4		2	2	4	
	Equity	0	0	0		0	0	0	
	Other exposures	0			_	0	0		
	Standardised Total ²								

Orioinal exocurs, utilise Exocurs value, is recorded before takino into account any effect due to credit convent factors or credit risk micration techniques (a.e., aubstitution effects).

Total value adjustments and crevisions per country of countemanty excludes those for securidisation emposures, additional valuation adjustments (AWA) and other own funds reductions related to the

		exposures, but includes gener		TEATDARY EXCEDENS EFFORE FOR SA	curstisation exposures, addition	ial valuation applicaments (Asses	a and deniar own rungs reduct	CITS REMARKS SO CITAL	
					Standardise	d Approach			
			As of 30,	09/2020			As of 31	/12/2020	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR. %) Central governments or central banks	1	65	0		1	51	0	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	0	0	0		0	0	0	
	Corporates	ů	0	0		0	0	0	
	of which: SME Retail	0	0	0		0	0	0	
NORWAY	Retail of which: SME	0	0	0		0	0	0	
NORWAY	Secured by mortoages on immovable property	0	0	0		0	0	0	
	of which: SME Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds Claims on institutions and corporates with a ST credit assessment	11 0	11	1 0		11	11	1 0	
	Collective investments undertakings (CIU)	8	8	3		8	8	8	
	Equity Other exposures	0	0	0		0	0	0	
	Standardised Total ²		·		0				0



2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach DekaBank Deutsche Girozentrale

		Standardised Approach										
					Standardise	ed Approach						
			As of 31,	03/2021			As of 30	06/2021				
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions			
	Central governments or central banks	16,207	16,854	0		19,568	20,170	0				
	Regional governments or local authorities	6,915	6,463	0		7,098	6,978	0				
	Public sector entities	1,433	1,657	0		1,276	1,678	0				
	Multilateral Development Banks	10	10	0		10	10	0				
	International Organisations	374	374			375	374	0				
	Institutions	9,249	8,433			9,383	9,318	171				
	Corporates	475	448	430		2,381	2,370	2,352				
	of which: SME Rotali	241	214	142		213	186	127				
		241	214	142		213	100	127				
Consolidated data	of which: SME Secured by mortgages on immovable property	0	0	0				0				
	of which: SME	o o	0	0		0	0	i o				
	Exposures in default	1	i	ī	0	1	ī	2				
	Items associated with particularly high risk	0	0	0		0	0	0				
	Covered bonds	733	732	4		723	722	4				
	Claims on institutions and comprates with a ST credit assessment	0	0	0		0	0	0				
	Collective investments undertakinos (CIU)	348	348			421	421	492				
	Equity	310	310			309	309	742				
	Other exposures	62	59			69	65	60				
	Standardised Total ²	36,356	35,901	1,895	9	41,827	42,602	3,950	8			

					Standardise	ed Approach			
			As of 31,	03/2021			As of 30	06/2021	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %) Central governments or central banks	15,960	15,960			19,315	19.315		
	Regional governments or local authorities	6,798	6,347	0		6,987	6.867	0	
	Public sector entities	1,433	1,499	0		1,272	1,503	0	
	Multilateral Development Banks	1,420	0	o o		1,1/1	0	ŏ	
	International Organisations	0	0	0		0	0	0	
	Institutions	8,997	8,182	41		9,033	8,968	45	
	Corporates	318	296	284		2,014	2,008	1,997	
	of which: SME	0	0	0		0	0	0	
	Retail	241	214	142		212	185	127	
GERMANY	of which: SME	0	0	0		0	0	0	
OLIGINATI	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME Exposures in default	0	0	0		0	0	0	
	Exposures in default Items associated with particularly high risk	0	0	0	0			0	
	Items associated with particularly high risk Covered honds	691	690			684	684		
	Claims on institutions and corporates with a ST credit assessment	091	030	0		001	001	1	
	Collective investments undertakings (CIU)	137	138	98		217	217	254	
	Equity	309	309	742		309	309	742	
	Other exposures	62	59			64	61	59	
	Standardised Total ²				4				

		exposures, but includes gene	ral credit risk adjustments.						
					Standardise	d Approach			
			As of 31,	03/2021			As of 30,	/06/2021	
		Original Exposure ^s	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED KINGDOM	Secured for informations on numerouse property of which SS (in the	0 0 0 4 7 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0	367 0 0 4 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 1 1 5 0 0 0 0 0 0 0 0 0 0 0 0 0	·	0 0 0 0 5 5 0 1 0 0 0 0 0 0 0 0 0 0 0 0	339 0 0 0 5 5 0 0 0 0 0 0 0 0	0 0 0 3 3 5 0 0 0 0 0 0 0 1 4 1 1 1 1 1 1 1 1 1 1 1	·
	Standardised Total ²								

		exposures, but includes gener	al credit risk adjustments.						
					Standardise	d Approach			
			As of 31,	/03/2021			As of 30	06/2021	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	(min EUR., %)	_	97						
	Central governments or central banks Regional governments or local authorities	0	83				73		
	Regional governments or local authorities Public sector entities	0	0			0	0	0	
	Multilateral Development Banks	0	0			0	0	0	
	International Organisations	ō	ō	0		ō	ō	i o	
	Institutions	12	11	6		8	7	3	
	Corporates	18	18	17		18	18	17	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
JNITED STATES	of which: SME	0	0	0		0	0	0	
JINITED STATES	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME Exposures in default	0	U	0		0	0	0	
		0	0		0				
	Items associated with particularly high risk Covered bonds	0	0	1			0		
	Claims on institutions and corporates with a ST credit assessment	0	0			0	0		
	Collective investments undertakings (CIU)	63	63	115		69	69	71	
	Equity	0	0				0		
	Other exposures	0	0	0		0	0	0	
	Chandrad and Tabal ²								

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convension factors or credit risk mitigation techniques (e.g., substitution effects).

		(2) Total value adjustments an exposures, but includes gene		unterparty excludes those for s	ecuristisation exposures, additio	onal valuation adjustments (AVA	s) and other own funds reduc	tions related to the	
					Standardise	ed Approach			
			As of 31	/03/2021			As of 30	/06/2021	
	(mh EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
FRANCE	Control overments or control harts Residual overments or local authorities Relificación celebrates Relificación ordinations Authorities Ordinations Controllations Controllations Controllations Controllation Contr	45 9 0 0 47 7 2 0 0 0 0	50 5 6 6 7 7 7 7 7 7 7	0 0 0 0 21 2 0 0 0 0	0	48 8 2 0 0 148 2 0 0 0 0	50 8 2 6 6 148 2 0 0 0 0 0 0	0 0 0 0 72 2 2 0 0 0 0 0	
	Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CTU) Equity Other exposures Standscripted (Total ²	12 0 12 0 0	12 0 12 0	1 0 17 0		12 0 14 0 0	12 6 14 6	1 0 12 0 0	

(I) Organi operate, utilité Epparer vales, in reporte la des tales pins accourt any effect due to cost connection fictors or cost cin elligation behaviours (e.g. authentitus effects).
(2) Tale vius applicaments and provisors per convey of countryparty exclusion from the scendition exposures, additional substantion applicaments ((ridge) and other cost foods relactions resoluted to the secondario and publications and cost and applications.)



CANADA

2021 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

DekaBank Deutsche Girozentrale

	DekaBank Deutsche Girozentrale								
					Standardise	d Approach			
			As of 31,	03/2021			As of 30	/06/2021	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR. %)								
LUXEMBOURG	Control coverments or control basis of bodies and control coverments or local authorities and control coverments of bodies and coverments and	111 0 0 0 1 1 104 0 0 0 0 0 0 0 0 0 0 0	111 0 0 0 1 1204 0 0 0 0 0 0 0 0	0 0 0 0 0 0 104 0 0 0 0 0		11 0 0 0 0 0 0 1 1 334 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	11 0 0 0 1 3 12 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 312 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
	Standardised Total ²				0	-		·	0

					Standardise	d Approach			
			As of 31/	03/2021			As of 30,	06/2021	
	(min EUR. %)	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	16	165	0		17	160	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		2	2	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	.0	0		0	0	0	
	Institutions Corporates	19	19			12	12	12	
	of which: SME	0		0			10	13	
	Retail	ő	ŏ	o o		ŏ	ŏ	ŏ	
NETHERI ANDC	of which: SME	0	0	0		0	0	0	
NETHERLANDS	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	.0	.0	0		0	0	0	
	Collective investments undertakings (CIU)	10	10	16		9	9	8	
	Equity Other exposures	0	0	0		0	0		
	Other exposures Standardised Total ²	0	U	U		0	0	0	
									Ü

O (1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convenience fectors or credit risk mitigation bachrisques (e.g., substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitization exposures, additional valuation adjustments (WAI) and other own funds inductions related to the

		exposures, but includes gene	rai decir nic adaptement.		Standardise	d Approach			
			As of 31;	03/2021			As of 30,	06/2021	
	(min EUR. %)	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
REPARTMENT OF THE PARTMENT OF	control accomments or control basis, control accomments or control basis, control accomments or color advantage desiration of control accomments or color advantage desiration of control accomments or color accomments desiration of control accomments desiration of color accomments desiration of color accomments desiration of color accomments desiration accomments desiratio	0 0 0 5 7 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 5 7 7 0 0 0 0 0 0 0	0 0 0 3 7 7 0 0 0 0 0 0 0	0	0 0 0 10 10 0 0 0 0 0 0 0 0 0 0	0 0 0 0 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 4 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

	exposures, but includes gene	ral credit risk adjustments.						
				Standardise	d Approach			
		As of 31/	03/2021			As of 30	06/2021	
	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(min EUR, %)								
al governments or central banks nal governments or local authorities	0	0	0		0	0	0	
sector entities ateral Development Banks	0	0	0					
ateral Development Banks national Organisations	0	0	0		0	0	0	
utions	112	112	22		113	113	23	
rates	0	0	0		0	0	0	
vNch: SME	0	0	0		0	0	0	
which: SME	0	0	0		0	0	0	
d by mortgages on immovable property	0	0	0		0	0	0	
	0	0	0		0	0	0	
ures in default associated with particularly high risk	0	0	0	0	0	0	0	
associated with particularly high risk ad bonds	0	0	0		0	0		
on institutions and corporates with a ST credit assessment	o o	0	ō		ő	ő	o o	
tive investments undertakinos (CIU)	5	5	9		6	6	6	
	0	0	0		0	0	0	
exposures lardised Total ²					0	0	0	
roised fotal								

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit connection officers or credit risk mitigation budniques (e.g., substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securidization exposures, additional valuation adjustments (AVA) and other own funds reductions related to the

		(2) Total value adjustments an exposures, but includes gener		unterparty excludes tricke for s	ecuniosación exposures, acidico	nai valuation adjusements (AVA	and other own runds reduct	sons readed to the	
					Standardise	d Approach			
			As of 31	/03/2021			As of 30	06/2021	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR. %)								
	Central governments or central banks Regional governments or local authorities	52 0	52 0	0		53 0	53 0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	0	0			0	0		
	Corporates	Ö	o o	0		ŏ	ŏ	ŏ	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
BELGIUM	of which: SME	0	0	0		0	0	0	
DEEGIGIT	Secured by mortgages on immovable property of which: SME	0	0	0		0	0	0	
	or which: SME Exposures in default	0			0	0	0	0	0
	Items associated with particularly high risk	0	0	0		ō	0	0	
	Covered bonds	5	5	0		5	5	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	2	2	3		2	2	2	
	Equity Other exposures	0	0			0	0		
	Other exposures Standardised Total ²	Ü				0	0	Ü	0

(1) Original exposure, unitile Exposure value, is reported before taking into account any effect due to credit convenion factors or credit rais mitigation techniques (e.g., substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securisdication empoures, additional valuation adjustments (AMA) and other own funds reductions related to the

		exposures, but includes gene		unterparty excludes those for s	ecaracianos exposures, acusos	rai raiusiuri aujusuriirina (Arre	and other own runds reduc	ours related to the	
					Standardise	d Approach			
			As of 31,	03/2021			As of 30	06/2021	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR. %) Central governments or central banks	1	45	0		1	45	0	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks International Organisations	0	0	0		0	0	0	
	Institutions Corporates	5 0	5	5		0	0	0	
	of which: SME Retail	0	0	0		0	0	0	
NORWAY	of which: SME Secured by mortoages on immovable property	0	0	0		0	0	0	
	of which: SME Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk Covered bonds	0 16	16	2		0 13	0 13	1	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0 5	0 5	0 2		0 5	0 5	0	
	Equity Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

Credit Risk - IRB Approach

DekaBank Deutsche Girozentrale

		Of which: Of which: Of which: defaulted defaul												
				As of :	30/09/2020					As of 3	31/12/2020			
		Original I	Exposure ¹		Risk exposure	amount	adjustments	Original I	xposure ¹		Risk exposur	amount	Value adjustme	
	(min EUR, %)						provisions			· initial			provisio	
	Central banks and central governments	382	0	101	30	0	0	325	0	29	8	0	2	
	Institutions	19,479	0	19,389	2,740	0	1	16,104	0	16,020	2,547	0	9	
	Corporates	30,961 16.821	544 533	26,832 16,003	11,249 7.289	0	80	28,336 15.711	517 507	23,980 15.084	11,411 6.970	0	202	
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	16,821	5.53	16,003	7,289	0	/4	15,711	507	15,084	6,970	0	186	
	Retail	0	0	0	0	0	0	0		0	0		0	
	Retail - Secured on real estate property	0	0			0		0		0	0	0	0	
	Retail - Secured on real estate property - Of Which: SME	0	0	0	n n	0	0	0	0	0	0	ő	0	
Consolidated data	Retail - Secured on real estate property - Of Which: non-S	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	0	
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0		0		0	
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	
	Equity	365	0	372	1,009			371		379	1,044	0		
	Other non credit-obligation assets				421						406		_	
	IRB Total ²				15,449						15,416			

Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitut).
 IRB Total does not include the Secutarisation position unlike in the results prior to the 2019 exercise.

							IRB Ap	proach					
				As of	30/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	5,892	0	5,892	359	0	0	3,466	0	3,466	323	0	1
	Corporates	8,011	3	6,257	1,984	0	8	7,191	3	5,145	2,113	0	13
	Corporates - Of Which: Specialised Lending	2,945	3	2,792	979	0	6	2,856	3	2,725	877	0	9
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	0	0		0	0	0	0	0	0	0	0	0
GERMANY	Retail - Secured on real estate property - Of Which: SHE		0		0		0	0		0	0		0
	Retail - Qualifying Revolving		0		0	0	0	0	0	0	0		0
	Retail - Other Retail	0	0	0	0	0	0	0	0	o o	n	0	0
	Retail - Other Retail - Of Which: SME	0	0	0		0	0	0	0	0	0		
	Retail - Other Retail - Of Which: non-SME	ı ö	0	ő	ō	ı ö	ő	ő	ő	ő	ō		0
	Equity	78	i o	81	246	ō	ō	83	ō	85	261	i o	ō
	Other non credit-obligation assets												
	TRR Total												

Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

								IRB Ap	proach					
					As of	30/09/2020					As of	31/12/2020		
			Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
		ks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions		6,850	0	6,845 3.418	780	0		6,267 3,224	0	6,267 3,215	736	0	1
	Corporates	Corporates - Of Which: Specialised Lending	3,441 2.987	167	3,418 2,964	1,310 1.136	0	1	2,776	162 162	3,215	1,282 1.107		54 54
		Corporates - Of Which: SME	2,307	167	2,964	1,130	0		2,776	102	2,767	1,107	0	0
	Retail	corporates - or willor: sine		0		0	0					0		0
	recall	Retail - Secured on real estate property		0	0	0			0		0	0	0	0
		Retail - Secured on real estate property - Of Which: SME	ů.	0	0	0	0	0	n	0	0	0	0	0
UNITED KINGDOM		Retail - Secured on real estate property - Of Which: non-St	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
		Retail - Qualifying Revolving		0		0	0		0	0	0	0	0	0
		Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity		9		9	20	0	0	- 11	0	11	25	0	0
		redit-obligation assets												
	IRB Total													

1) Original executive, unlike Executive value, is recorded before taking into account any effect due to credit convenion factors or credit risk mitication techniques (e.g., substitution effects)

								IRB Ap	proach					
					As of	30/09/2020					As of :	31/12/2020		
			Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central b	anks and central governments	1	0	1	0	0	0	1	0	1	0	0	0
	Institutio		789	0	789	342	0	0	786	0	786	330	0	3
	Corporate	0.5	4,789	46	4,665	2,943	0	6	4,266	44	4,103	2,547	0	20
		Corporates - Of Which: Specialised Lending	3,150	46	3,107	1,952	0	6	2,791	44	2,786	1,731	0	14
		Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail		0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
UNITED STATES		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
UNITED STATES		Retail - Secured on real estate property - Of Which: non-Sf	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
1		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
1	Equity		130	0	131	327	0	0	121	0	122	306	0	0
1		n credit-obligation assets												
1	IRB Total													

(1) Oricinal exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects),

							IRB Ap	proach					
				As of	30/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposur	amount	Value adjustments
	(min EUR. %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
FRANCE	Contral Sanks and contral governments Lifetitudes Corporates Corporates of Whitel Specialised Lending Corporates of Whitel Specialised Lending Retail Retail Secured on red cetals properly of Whitel SHE Retail Secured on red cetals properly of Whitel non-SH Retail Country Retail Secured on red cetals properly Retail Country Retail Secured on red cetals properly Retail Country Retail Secured Novel SHE Retail Country Retail Of Whitel SHE Retail Country Retail Of Whitel SHE Retail Country Retail Of Whitel SHE	0 2,422 2,838 1,651 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 2,422 2,765 1,578 0 0 0 0 0	0 510 1,041 658 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 2,319 2,645 1,570 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 2,319 2,580 1,505 0 0 0 0	0 516 1,056 698 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 2 6 5 0 0 0 0
	Equity Other non credit-obligation assets IRB Total	23	0	24	52	0	ů	25	0	26	55	0	0

(I) Original excourse, unlike Excourse value, is recorded before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects).

2021 EU-wide Transparency Exercise Credit Risk - IRB Approach

							IRB Ap	proach					
				As of	0/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions Corporates	595 2.741	0	595 1.462	82 331	0	0	536 2.372	0	536 959	70 769	0	0
	Corporates - Of Which: Specialised Lending	2,741	0	1,462	331	0	0	76	0	959 76	769	0	0
	Corporates - Of Which: SME	0	0	0	0		0	76	0	76	10	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	o o
	Retail - Secured on real estate property	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
LUNGMOUDE	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: non-Sf	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which; non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	20		20	74			10		10	37	0	0
	Other non credit-obligation assets												
	IRB Total												

								IRB Ap	proach					
					As of	30/09/2020					As of	31/12/2020		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	• • • • • • • • • • • • • • • • • • • •		Of which: defaulted	provisions		Of which: defaulted	-		Of which: defaulted	provisions
		anks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutio		438	0	412	131	0	0	169	0	143	46	0	0
	Corporate		1,092	0	910	323	0	0	1,077	0	913	400	0	3
		Corporates - Of Which: Specialised Lending	480	0	448	157	0	0	473	0	453	197	0	3
		Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail		0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLANDS		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
THE THERE INDO		Retail - Secured on real estate property - Of Which: non-Sf	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Qualifying Revolving Retail - Other Retail		0	0	0	0		0	0	0	0		0
			0	0	0	U	0	0	0	0	0	U	0	
		Retail - Other Retail - Of Which: SME		0	0	0	0		0	0	0	0		0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0 35	0		0	0	0	0 28		0
	Equity	credit-obligation assets	15	0	16	ಖ		0	- 11	0	12	.28	0	0
	TRR Total													_

	ı						IRB Ap	proach					
				As of :	30/09/2020					As of :	31/12/2020		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min ELR, %)		Of which: defaulted	Taibe		Of which: defaulted	provisions		Of which: defaulted	Valor		Of which: defaulted	provisions
	Contral banks and contral governments Institutions Corporates Corporates Corporates Corporates Corporates Corporates Retail Retail - Socured on real estate property	3 814 302 131 0 0	0	3 735 300 130 0 0	0 151 71 45 0 0	0	0	5 966 262 130 0 0	0	5 893 262 130 0 0	0 195 67 44 0 0	0 0 0 0	0 0 0
SWITZERLAND	Ratial - Source on real existe property - Of Which: SHE Ratial - Source on real existe property - Of Which: SHE Ratial - Qualifying Revolving Ratial - Other Ratial - Other Ratial - Of Which: SHE Ratial - Other Ratial - Of Which: SHE Ratial - Other Ratial - Of Which: SHE Equity Other non credit-obligation assets:	0 0 0 0 0	0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0	0 0 0	0 0 0 0 0 8	0 0 0 0 0	0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0
	IRB Total												

							IRB Ap	proach					
				As of	30/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	141	0	141	19 410	0	0	145	0	145 977	18 371	0	0
	Corporates - Of Which: Specialised Lending	1,158	0	1,064	410 386	0		1,072	0	977	3/1	0	1 :
	Corporates - Of Which: SME	1,117	0	1,023	300		0	1,033	0	939	344		1
	Retail	0	0	0	0	0	ő	0	0	0	0	0	0
	Retail - Secured on real estate property	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	Retail - Secured on real estate property - Of Which: SME		0	0	0	0		0	0	0	0	0	0
CANADA	Retail - Secured on real estate property - Of Which: non-SI	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which; non-SME	0	0	0	0	0	0	0	0	0 8	0	0	0
	Equity Other non credit-obligation assets	8	0	8	21	0		- 8		8	20	0	0
	IRB Total												

							IRB Ap	proach					
		Į.		As of	30/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments Institutions	0 460	0	460	0 55	0	0 0	0 583	0	0 583	0 85	0	0
	Corporates	252	0	252	81	0	0	235	0	235	82	0	0
	Corporates - Of Which: Specialised Lending	38	0	38	17	0	0	34	0	34	15	0	0
	Corporates - Of Which: SME Retail		0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
DELCTURA	Retail - Secured on real estate property - Of Which: SMI	0	ō	ō	ō	0	ō	ō	0	ō	0	ō	0
BELGIUM	Retail - Secured on real estate property - Of Which: non	rSt 0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME		0				0	0			0	0	0
	Retail - Other Retail - Of Which: non-site Equity	4	0	4	10	0	0	4	0	4	11	0	0
	Other non credit-obligation assets		l ů			Ů	ŭ		Ů				ı i
	IRB Total												

(1) Original exposure	, unlike Exposure value, is reporte	d before taking into account a	any effect due to credit conversion	factors or credit risk mi	tigation techniques (e.g.	substitution	effects

							IRB Ap	proach					
				As of	0/09/2020					As of	31/12/2020		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	90	0	90	9	0	0	89	0	89	8	0	0
	Corporates	730	17	704	413	0	1	695	16	683	378	0	13
	Corporates - Of Which: Specialised Lending	507	17	482	351	0	1	461	16	449	309	0	13
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
NORWAY	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
INURWAT	Retail - Secured on real estate property - Of Which: non-S		0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
1	Equity	2	0	2	4	0	0	2	0	2	5	0	0
1	Other non credit-obligation assets												
	IRB Total												

Credit Risk - IRB Approach

| As of 31/03/2011 | As of 30/04/2011 | As of 30/04

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects) (2) ISB Total does not include the Securitariation position unlike in the artificial risk production.

								IRB Ap	proach					
					As of 3	31/03/2021					As of	30/06/2021	l l	
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	: amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
		anks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutio		3,768	0	3,768	450	0	1	2,957	0	2,957	290	0	1
	Corporati		7,668	1	5,470	2,296	0	13	7,787	1	5,674	2,477	0	13
		Corporates - Of Which: Specialised Lending	2,938	1	2,720	877	0	9	2,798	1	2,685	852	0	9
	Retail	Corporates - Of Which: SME	0	0		0		0	0		0	0	0	0
	Retail		0	0	0	0		0		0	0	0		
		Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	0	0	0	0		0		0	0	0	0	0
GERMANY		Retail - Secured on real estate property - Of Which: non-SP	0	0		0		0		0	0	0	0	
		Retail - Qualifying Revolving		0		0		0		0	0			
		Retail - Other Retail	0	0		0		0		0	0	0		, i
		Retail - Other Retail - Of Which: SME	0			0		0			0		0	ů
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	ů
	Equity	Made - Other Made - Of Wilds, Ild - She	74	ő	77	237	ŏ	ő	66	ő	69	204	ı ö	ı ö
		n credit-obligation assets												
	IRB Total													

| Act of 31/03/2021 | Act of 31/04/2021 | Act

							IRB Ap	proach					
				As of 3	31/03/2021					As of	30/06/2021		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	: amount	Value adjustments	Original E	xposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments Institutions	2 794	0	2 794	0 314	0	0	2 610	0 0	2 610	0 237	0	0
	Corporates	4,205	46	4.024	2.746	ő	19	4.073	51	3.897	2.860	ő	19
	Corporates - Of Which: Specialised Lending	2,768	46	2,764	1,959	0	14	2,731	51	2,725	2,093	0	14
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	0		0	0	0	0	0	0	0	0	0	
UNITED STATES	Retail - Secured on real estate property - Of Which: non-Si	ő	ő	ő	o o	ő	o o	ő	ő	o o	ő	ő	ő
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME Equity	123	0	123	304	0	0	177	0	172	0 300	0	0
	Other non credit-obligation assets	123		123	304		0	122		122	300	0	
	IRB Total												

2021 EU-wide Transparency Exercise Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 3	31/03/2021					As of	30/06/2021		
		Original I	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk exposure	amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
LUXEMBOURG	Central basks and central provements Corporates Corpora	0 626 2,780 76 0 0 0	000000000000	0 626 1,326 76 0 0 0	0 82 1,137 18 0 0 0 0	000000000000000000000000000000000000000	0000000000000	0 671 2,940 75 0 0 0	000000000000000000000000000000000000000	0 671 1,426 75 0 0 0	0 87 1,271 17 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
	Recas - Uther Netas - Ut Which: non-SME Equity Other non credit-obligation assets IRB Total	10	0	10	36	0	0	1	0	1	3	0	0

								IRB Ap	proach					
					As of 3	31/03/2021					As of	30/06/2021		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
		inks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institution		152	0	128	45	0	0	171	0	147	49	0	0
	Corporate		1,067	0	914	361		3	976		833 400	344 184	0	3
		Corporates - Of Which: Specialised Lending	4/4		457 0	197		3	412		400	184	0	9
	Retail	Corporates - Of Which: SME	0	0	0	0		0		0	0	0	0	0
	Poecan	Retail - Secured on real estate property	0	0	0	0		0	0	0	0	0	0	
		Retail - Secured on real estate property - Of Which: SME	0		0	0		0			0	0	0	0
NETHERLANDS		Retail - Secured on real estate property - Of Which: non-Sh	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	n n	n n	0	0
		Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: SME	0	0		0		0	0		0	0	0	0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity		12	0	14	32	0	0	12	0	14	31	0	0
	Other non	credit-obligation assets												

							IRB Ap	proach					
				As of	31/03/2021					As of	30/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	• in ou		Of which: defaulted	provisions		Of which: defaulted	•		Of which: defaulted	provisions
	Central banks and central governments Institutions	1,003	0 0	6 927	0 190	0 0	0	6 783	0	6 710	0 109	0	0 0
	Corporates	307	0	306	73	0	0	372	ő	371	83	0	ő
	Corporates - Of Which: Specialised Lending	129	0	128	44	ō	ō	126	ō	125	44	ō	ō
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0 0	0		0	0	0	0	0	0	0	0	
SWITZERLAND	Retail - Secured on real estate property - Of Which: Si Retail - Secured on real estate property - Of Which: no		0		0	0	0	0	0	0	0	0	
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	7	0	8	18	0	0	7	0	- 8	18	0	
	Other non credit-obligation assets	_											
	IRB Total												

							IRB Ap	proach					
				As of :	31/03/2021					As of	80/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min ELR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	68	0	68	15	0	0	72	0	72	16	0	0
	Corporates	1,000	0	1,000	376 348		1	964 964	0	964 964	336 336	0	1
	Corporates - Of Which: Specialised Lending	961		961	348		1	964	0	964	3.95	0	1
	Corporates - Of Which: SME Retail	0	0	0	0		0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0		0		0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0		0		0	0		0		0	
CANADA	Retail - Secured on real estate property - Of Which: non-Sh	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity Other non credit-obligation assets	7	0	7	19	0	0	7	0	7	19	0	0
	IRB Total												

							IRB Ap	proach					
				As of	31/03/2021					As of	30/06/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	524	0	524	76	0	0	608	0	608	90	0	0
	Corporates	225 32		225	84	0	0	204	0	204	77	0	0
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	32		32	14	0	0	19		14	8	0	0
	Corporates - Of Which: SME Retail	0			0				0	0		0	
	Retail - Secured on real estate property	0			0		0			0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0		0	0	0	0	0
BELGIUM	Retail - Secured on real estate property - Of Which: non-Sh	0	0		0		0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0					0			0		0	0
	Retail - Other Retail	0			0		0			0	o o	0	ő
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	o o
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0		0	0	0	0
	Equity	4	ő	4	10	ő	o o	4	ő	4	12	o o	ŏ
	Other non credit-obligation assets					-			_				
	IRR Total												

							IRB Ap	proach					
				As of	31/03/2021					As of 3	30/06/2021		
		Original	Exposure ¹	Exposure	Risk exposur	e amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	provisions
	Central banks and central governments	0 63	0	0	0	0	0	0	0	0	0	0	0
	Institutions Corporates			63 684	6 378	0	0 13	55 659	0 16	55 655	6 363	0	0 13
	Corporates - Of Which: Specialised Lending	692 469	17	461	311	0	13	437	16	433	297	0	13
	Corporates - Of Which: SME	0	0	0	0	ō	0	0	0	0	0	ō	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
NORWAY	Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0
HORWAI	Retail - Secured on real estate property - Of Which: non-	50	0	0	0		0	0	0	0	0	0	0
	Retail - Qualifying Revolving Retail - Other Retail		0		0		0		0	0		0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0			0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	ň	0	0	0	0	0	n n	0	0 1
	Equity	2	ő	2	4	ı ö	o o	1	ő	1	4	ı ö	
	Other non credit-obligation assets												



General governments exposures by country of the counterparty

						De	kaBank Deutsche Giroze							
							As of 31/12/2020	<u> </u>						
						Direc	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off bala	ice sheet	
	(min corty											Off-balance s	neet exposures	
			ı					Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Austria	0 0 3 0 3 0 0	0 0 3 0 3 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 3 0 3 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0
[0 - 3M [13M - 1Y 1 1 1 1 1 1 1 1 1	Belgium	0 0 0 4 4 7 211 227	0 0 0 4 4 7 211 227	0 0 0 0 0 0 0 211 211	0 0 0 0	0 0 0 0 0	0 0 0 4 4 7 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
[0 - 3M [Bulgaria													
10 - 3M 13M - 1Y 13M - 1Y 11Y - 2Y	Cyprus													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Czech Republic	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
[0 - 3M [Denmark	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 1 0 0 0 0	0 0 1 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
[0 - 3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Estonia				J		, and the second							



General governments exposures by country of the counterparty

						De	ekaBank Deutsche Giroze							
							As of 31/12/2020							
						Direc	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ce sheet	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value	Off-balance sh	eet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non-	Total carrying amount of non-derivative financial											Risk weighted exposure amount
Residual Platuinty	Country / Region	derivative financial assets	assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Finland													
To - 3M	France	0 65 0 1 1 0 3 1,178	0 65 0 1 0 3 1,178	0 65 0 1 0 0 1,178	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 3	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0	
[0 - 3M [Germany	966 1,358 835 1,316 716 1,136 2,168	966 1,358 835 1,316 716 1,136 2,168	96 677 303 169 179 464 911	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	525 665 503 916 251 52 0	344 16 30 231 286 620 1,257	1 6 4 12 43 135 1,877	78 301 133 259 775 1,480 2,645	0 -6 -28 -59 -47 -267 -30	0 1,025 1,110 1,950 1,540 3,449 468	50 48 50 84 4 35	0 0 0	Ü
Total [0 - 3M	Croatia	8.495	8.495 0 0 0 0 0 0	2,799 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2.913 0 0 0 0 0	2,783 0 0 0 0 0 0	2.078 0 0 0 0 0	5.670 0 0 0 0 0	-437 0 0 0 0 0 0	9,542 0 0 0 0 0 0	271 0 0 0 0 0	0	0
Total [0 - 3M	Greece	0	0	0	U	0	0	0	0	Ü	U	0	Ü	U
[0 - 3M [Hungary													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [15Y - 10Y	Ireland	0 0 0 0 5 9	0 0 0 0 5 9 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 5 9	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0
Total	Italy	0 0 0 2 0 6 5	0 0 2 0 6 5	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 2 0 6 5 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
Total	Latvia	10 0 0 0 0 49 64 0	10 0 0 0 49 64 0	10 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 49 64 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0



General governments exposures by country of the counterparty

						De	ekaBank Deutsche Giroze							
							As of 31/12/2020							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	neet exposures	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying awount of non-deriving financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Lithuania													
[0 - 3M [Luxembourg	0 0 0 5 5 0 9	0 0 0 5 0 9	0 0 0 5 0 9	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
[0 - 3M [Malta													
[0 - 3M [Netherlands													
[0 - 3M [Poland	0 0 0 0 9 0	0 0 0 0 9 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 9 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
13Y - MOTE 110Y - MOTE Total 10 - 3M 1 - 3M 1 - 3M 1 - 2Y 1 - 2Y 1 - 2Y 1 - 2Y 1 - 2Y 1 - 3Y 1 - 3Y	Portugal							-		-				_
[0 - 3M [Romania													
[0 - 3M [Slovakia	0 0 0 2 0 2 0	0 0 0 2 0 2 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 2 0 2 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0
Total	Slovenia	0 0 0 1 1 0 3	0 0 0 1 0 3 0	0 0 0 1 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
Total	1	3	3	1	0	0	3	0	0	0	0	0	0	0



General governments exposures by country of the counterparty

						De	ekaBank Deutsche Giroze	ntrale						
							As of 31/12/2020							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
			Total carrying amount of					Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying anount or non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Spain	0 3 5 0 2 0 84	0 3 5 0 2 0 84	0 0 0 0 0 0 0 84	0 0 0 0 0	0 0 0 0 0	0 3 5 0 2 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
Total	Sweden	0 0 44 7 7 0 0	0 0 44 7 0 0	0 0 44 7 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
[0 - 3M [3M - 1Y	United Kingdom	0 0 0 0 0 0 1,199	0 0 0 0 0 0 0 1,199	0 0 0 0 0 0 1,199	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
Total [0 - 3M f [3 M - 1 Y f [1 Y - 2 Y f [2 Y - 3 Y f [3 Y - 5 Y f [5 Y - 10 Y f [10 Y - more Total	Iceland													
[0 - 3M [Liechtenstein													
110Y - more	Norway													
[0 - 3M [Australia													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Canada	0 0 0 0 0 0 0 21	0 0 0 0 0 0 0 21	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	3
10 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Hong Kong													



General governments exposures by country of the counterparty

						De	kaBank Deutsche Giroze	ntrale						
							As of 31/12/2020							
						Direc	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
			Total carrying amount of					Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Japan													
[0 - 3M [u.s.	0 0 0 0 0 0 0 400	0 0 0 0 0 0 0 0 0 400	0 0 0 0 0 0 0 0 400	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0	0
[0 - 3M [China							-		-				-
10 - 3M	Switzerland													
[0 - 3M [Other advanced economies non EEA													
[0 - 3M [Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East													
[0 - 3M [Latin America and the Caribbean													



General governments exposures by country of the counterparty

						De	ekaBank Deutsche Giroze	ntrale						
							As of 31/12/2020							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
								Derivatives with po	citiva fair valua	Dariyatiyas witl	h negative fair value	Off-balance sh	neet exposures	
								Derivatives with po	Siuve Iali Value	Derivatives with	i liegauve iali value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Africa	0 0 0 0 0 113 9	0 0 0 0 0 0 112 9	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 112 9	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 128 47	0 0 0 0 0 -1 0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	Others	60 0 32 93 237 0	60 0 32 93 237 0	0 0 0 0 0 1 1 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	60 0 32 93 236	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0	
[10Y - more Total	-	49 471	49 471	49 50	0	0 421	0	0	0	0	0	0	0	0

Notes and definitions
Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loars receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) 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 (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) 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) Residual countries not reported separately in the Transparency exercise

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

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

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

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominician Republic, Ecuador, Glenada, Guyana, Halt, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Berbuda, Antigua A

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burund, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Ongo, The Democratic Republic Of The, Côte D'I'voire, Equatorial Guinea, Ethicpia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritius, Maurit

- (6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.
- (7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.



General governments exposures by country of the counterparty

						De	kaBank Deutsche Giroze							
							As of 30/06/2021							
						Direc	ct exposures							
	(mln EUR)			On balance si	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y] [5Y - 10Y [[10Y - more Total	Austria	0 0 3 0 3 0 0	0 0 3 0 3 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 3 0 3 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0
[0 - 3M [Belgium	0 0 4 4 0 7 207 222	0 0 4 4 0 7 207 222	0 0 0 0 0 0 202 202	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 4 4 0 7 5 21	0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
[0 - 3M [Bulgaria													
[0 - 3M 13M - 1Y 11 - 2Y 22 - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Cyprus													
[0 - 3M [Czech Republic	0 2 0 0 0 0 0	0 2 0 0 0 0 0	0 2 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
[0 - 3M [Denmark	0 0 1 0 0 0 0	0 0 1 0 0 0 0	0 0 1 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0
[0 - 3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Estonia													



General governments exposures by country of the counterparty

						De	kaBank Deutsche Giroze	ntrale						
							As of 30/06/2021							
						Dire	t exposures							
	(mln EUR)			On balance si	heet				Deriva	tives		Off balar	ice sheet	
	(IIIII EGIK)													
												Off-balance sl	neet exposures	
								Derivatives with pos	sitive fair value	Derivatives with	negative fair value			
			Total carrying amount of											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short											
			positions)									Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value	of which: Financial assets at fair value through other	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
				nearor duding	through profit or loss	comprehensive income	umorasea cosc							
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[17 - 27 [Finland													
	=													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [France	1 0 0	0 0	0 0	0	0	0	0	0	0	0 0	0	0	
		3 504	3 504	0 504	0	0	3 0	0	0	0	0	0	0	
[0 - 3M [507 453 1.193	507 453 1,193	504 242 292	0 0	0 0 848	210 52	1 2	165 110	-1 -10	400 760	0 0 52	0	0
[1Y - 2Y [Germany	453 1,193 1,154 1,114 289 907	1,154 1,114 289 907	242 292 518 116 12 138	0	479	158 186 206 719	8 2	244 188 1.395	-40 -22 -31 -188	2.050 1.000 1.301	100 4	0	
[3Y - 5Y [5Y - 10Y [10Y - more		289 907 1,391	289 907 1.391	12 138 327	0	813 71 50 0	719 1,064	60 90 1.442	1,395 1,300 2,913	-31 -188 -17	1.301 4,999 313	35 0	0	
Total 0 - 3M 3M - 1Y		6.501 0	6.501 0	1.645	0	2,261	2.595 0	1,605	6.315	-310 0	10.823 0	190	0	0
3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y	Constitu	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [Croatia	0 1	0 1	0	0	0	0	0	0	0	0	0	0	
[10Y - more Total [0 - 3M [1	1	1	0	0	0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y]														
[3Y - 3Y] [3Y - 5Y [[5Y - 10Y]	Greece													
[10Y - more Total [0 - 3M [1													
[3M - 1Y [[1Y - 2Y [
[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y]	Hungary													
Total														
[0 - 3M [[3M - 1Y [[1Y - 2Y [0 0 n	0 0	0 0	0 0	0 0 0	0 0 0	0	0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y] [5Y - 10Y]	Ireland	4 2	4 2	0	0	0	4 2	0	0	0	0	0	ŏ	
Total	4	7 5 19	7 5 19	0 0	0 0	0 0	7 5 19	0 0	0 0	0 0	0 0	0 0	0 0	0
[0 - 3M [[3M - 1V [0 2	0 2	0	0	0	0 2	0	0	0	0	0	0	
11 - 27 12 - 37 13 - 57 15 - 107	Italy	0 0 8	0 0 8	0 0	0 0	0 0 0	0 0 8	0 0 0	0 0 0	0 0	0 0	0	0	
110Y - more		3 0	3 0	0	0	0	3 0	0	0	0	0	ő	0	0
Total 「0 - 3M 「 「3M - 1Y 「 [1Y - 2Y [1	13 0 0	12 0 0	0 0 0	0 0 0	0 0 0	12 0 0	0 0 0	0 0 0	0 0	0 0	0 0 0	0 0	0
[2Y - 3Y [Latvia	0	2 0 44	0	0	0	0 0 44	0	0	0	0	0	0	
		44 59 0	59	0	0	0 0	59	0 0 0	0	0 0	0	0	0	
f10Y - more Total	1	104	104	2	Ō	ō	103	Ö	ŏ	Ő	, o	Í	ŏ	0



General governments exposures by country of the counterparty

						De	As of 30/06/2021							
						Diroc	et exposures							
				On balance sl	1eet	Direc	t exposures		Deriva	tives		Off balar	re sheet	
	(mln EUR)			On Buildings 31	icc:				50.114					
												Off-balance sh	eet exposures	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value			
		T-1-1	Total carrying amount of non-derivative financial											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short positions)											
			positionsy	of which: Financial assets	of which: Financial assets	of which: Financial assets at	of which: Financial assets at					Nominal	Provisions	
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [3M - 1Y [1Y - 2Y														
1 2Y - 3Y I 1 3Y - 5Y I	Lithuania													
7-t-1														
Total		0 0 0	0 0 0	0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Luxembourg	3 0 11	3 0 11	3 0 11	0	0	0 0 0	0	0	0	0	0	0	
f 10Y - more Total		0 14	0 14	11 0 14	0	0	0	0	0	0	0	0	0	0
[3M - 1Y [
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Malta													
[1Y - 2Y [[2Y - 3Y [Netherlands													
[3Y - 5Y [Netherlands													
Total [0 - 3M [0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M [Poland	0	0	0	0	0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	0	0	0	0	
Total 0 - 3M 3M - 1Y		17	17	8	0	0	9	0	0	0	0	0	0	0
[1Y - 2Y [Portugal													
[10Y - more														
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [Romania													
To - 3M														
[3M - 1Y [0 0 2	0 0 2	0 0 0	0 0 0	0 0 0	0 0 2	0	0	0 0	0	0	0	
[1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Slovakia	0	0 0 2	0 0 0	0	0 0 0	0 0 2	- 0 0	0	0	0	0	0	
		0	0 4	0	0	0	0 4	0	0	0	0	0	0	0
U - 3M 3M - 1Y 1Y - 2Y		0	0 0 1	0	0	0	0	0	0	0	0	0	0	
Total [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Slovenia	0 2 0	0 2 0	0 0 0	0 0 0	0 0 0	0 2 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0	0 0 0	
f 10Y - more Total		0 3	0 3	0 1	0	0	0 2	0	0	0	0	0	0	0



General governments exposures by country of the counterparty

						De	ekaBank Deutsche Giroze	ntrale						
							As of 30/06/2021							
						Dire	ct exposures							
	(min EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
	(min corty											Off-balance sh	neet exposures	
								Derivatives with po-	citivo fair value	Dorivatives with	negative fair value			
								Derivatives with pos	siuve iaii value	Derivatives with	negative fall value			
														Distriction
		T-1-1	Total carrying amount of non-derivative financial											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short positions)											
			positions)		of which: Financial assets	of which: Financial assets at						Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [0	0	n	0	0	0	-	0	0	0	0	0	
「0-3M「 「3M-1Y「 [1Y-2Y[5	5	0	0	0	5	0	0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y] [5Y - 10Y]	Spain	0 2 0	0 2 0	0 0	0	0 0	0 2 0	0	0	0	0 0	0	0	
[10Y - more		79 86	79 86	79 79	0	0	7	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y]		0 43 9	0 43 9	0 43 9	0	0 0	0 0 0	0	0	0	0 0	0	0	
[2Y - 3Y [[3Y - 5Y [5Y - 10Y [Sweden	0	0	0	0	0	0	0	0	0	0	0	0	
Total		0 52	0 0 52	0 0 52	0	0	0	0	0	0 0	0 0	0 0	0 0	0
[0 - 3M [[3M - 1V [0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [United Kingdom	0	0	0	0	0 0	0	0	0	0	0 0	0	0	
[5Y - 10Y [[10Y - more		0 858 858	0 858 858	0 858 858	0	0	0	0	0	0	0	0	0	
Total 0 - 3M 3M - 1Y		828	636	020	Ů			· ·			·			
[1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Iceland													
[5Y - 10Y [10Y - more Total														
[0 - 3M [
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Liechtenstein													
107 - more														
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [Norway													
[3Y - 5Y [5Y - 10Y	Norway													
Total														
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y]														
[3Y - 5Y] [5Y - 10Y]	Australia													
Total		^	0	0			0						•	
[0 - 3M [[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Canada	0	0	0	0	0	0	0	0	0	0	0	0	
Total		20 24	20 24	0 4	0	0	0	0	0	0	0	0	0	3
[0 - 3M [[3M - 1Y [[1Y - 2Y [
1 2Y - 3Y I 13Y - 5Y I	Hong Kong													



General governments exposures by country of the counterparty

						De	kaBank Deutsche Girozei	ntraie						
							As of 30/06/2021							
						Direc	t exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
	(Off-balance sh	eet exposures	
								Derivatives with pos	iitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Japan													
[0 - 3M [U.S.	0 0 0 0 0 0 0 0 251 251	0 0 0 0 0 0 0 251 251	0 0 0 0 0 0 0 251 251	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0	0	0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0
[0 - 3M [China													
0 - 3M	Switzerland													
[0 - 3M [Other advanced economies non EEA													
[0 - 3M [Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East													
Total	Latin America and the Caribbean													



General governments exposures by country of the counterparty

DekaBank Deutsche Girozentrale

						De	ekaBank Deutsche Giroze	ntraie						
							As of 30/06/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
	, <u>-</u>									- · · · · · · · · · · · · · · · · · · ·		Off-balance s	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	h negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y	Africa	1 0 0 0 0 0 138 27	0 0 0 0 0 0 138 27	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 138 27	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 93 29	0 0 0 0 0 -1	2
[0 - 3M [] 3M - 1Y [] 1Y - 2Y [] 2Y - 3Y [] 3Y - 5Y [] 5Y - 10Y [] 10Y - more Total	Others	7 35 53 122 153 2 79	7 35 53 122 153 2 79	7 3 0 1 1 2 79	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 32 53 121 152 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2

Notes and definitions
Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loars receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

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

(4) 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) Residual countries not reported separately in the Transparency exercise

Regions:

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

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

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

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominician Republic, Ecuador, Glenada, Guyana, Halt, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Berbuda, Antigua A

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burund, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Ongo, The Democratic Republic Of The, Côte D'I'voire, Equatorial Guinea, Ethicpia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritius, Maurit

(6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.

(7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.



Performing and non-performing exposures DekaBank Deutsche Girozentrale

					As of 30/09/202	0						As of 31/12/	2020			
		Gr	oss carrying amo	unt		Accumulat changes in provisions	ted impairment, accumulated fair value due to credit risk 4	and Collaterals ar	d	Gross	s carrying amou	ınt	Accumula changes i provisions	ted impairment, acco n fair value due to cr	umulated redit risk and	Collaterals and financial
		Of which performing but past due >30		hich non-perforn	ning ¹	On performing exposures ²	On non-performing exposi	performing		Of which performing but past due >30	Of w	hich non-performing¹	On performing exposures ²	On non-performin	ng exposures³	guarantees received on non- performing
		days and <=90 days		Of which: defaulted	Of which Stage	exposures	Of which s	Stage exposures		days and <=90 days		Of which: Of which St	age	0	Of which Stage	exposures
(min EUR) Cash balances at central banks and other demand deposits	19,652	0	0	0	0	0		0	0 12,43	10 0	0	0	0		0	0
Debt securities (including at amortised cost and fair value)	12,945	0	13	13	0	10	8	0	0 11,82		13	13	0 2	4 8	0	0
Central banks	0	0	0	0	0		0	0	0	0 0	0	0	0	0	0	0
General governments	3,276	0	0	0	0	(0	0	0 3,4	50 0	0	0	0	0 0	0	0
Credit institutions	3,271	0	0	0	0	1	. 0	0	0 2,8	55 0	0	0	0	7 0	0	0
Other financial corporations	4,114	0	13	13	0	4	1 8	0	0 3,6	17 0	13	13	0	7 8	0	0
Non-financial corporations	2,284	0	0	0	0		0	0	0 1,8	87 0	0	0	0 1	0 0	0	0
Loans and advances(including at amortised cost and fair value)	43,768	12	555	555	537	23	137	134 3	6 38,51	.9 0	523	523	506 6	3 126	123	357
Central banks	0	0	0	0	0		0	0	0	5 0	0	0	0	0	0	0
General governments	3,288	0	0	0	0	(0	0	0 2,9	89 0	0	0	0	1 0	0	0
Credit institutions	16,269	0	0	0	0		0	0	0 13,3	38 0	0	o	0	0 0	0	0
Other financial corporations	6,813	12	0	0	0	2	2 0	0	0 5,7	56 0	0	0	0	2 0	0	0
Non-financial corporations	17,380	0	555	555	537	21	137	134	76 16,4	18 0	523	523	506 6	0 126	123	357
of which: small and medium-sized enterprises at amortised cost	7,217	0	183	183	183	10	0 44	44 1	16 7,0	38 0	166	166	166 3	6 45	45	96
of which: Loans collateralised by commercial immovable property at amortised cost	7,342	0	178	178	178	7	24	24 1	7,00	0 8	172	172	172 1	6 42	42	130
Households	16	0	0	0	0	(0	0	0	13 0	0	0	0	0 0	0	0
of which: Loans collateralised by residential immovable property at	0	0	0	0	0	0	0	0	0	0 0	0	0	0	0 0	0	0
amortised cost	•			•												_
of which: Credit for consumption at amortised cost	76.555	12	568	568		33	145	134 3		8 0	536	536	FOC 0		123	
DEBT INSTRUMENTS other than HFT	76,365	12	568	568	537	33	145	134 3	62,77	8 0	536	536	506 8	7 134	123	357
OFF-BALANCE SHEET EXPOSURES	11,592		0	0	0	95	0	0	0 11,90)1	0	0	0 8	9 0	0	0

¹⁷ For the definition of non-performing exposures pieses refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 3 January 2015, ANIEX V, Part 2-Template related instructions, subblile 29
17 Institutions report here collective allowances for incurred but not reported isoses (instruments at amortised cost) and changes in fair value of the reforming exposures due to credit risk and provisions (instruments at fair value other than HFT)
17 Institutions report here specifical isoscentific for frauncial seasity, individually and collective eliminated: a amortised cost or an exposure of the collective allowances for frauncial seasity, individually and collective eliminated instruments at a mission collective frauncial seasity. The collective eliminate instruments are discussed with a positive sign if they are decreasing seaset. Following this sign convention, information is disclosed with in sign convention, and a carefully destruction, as explicited instruments are discretized instruments and accumulated impairments and acc



Performing and non-performing exposures DekaBank Deutsche Girozentrale

					As of 31/03/202	1								As of 30/06/202	1			
		Gro	oss carrying amo	unt			ed impairment, accumulat fair value due to credit ris	de annual	Collaterals and financial		Gro	oss carrying amou	nt ⁵			ed impairment, a fair value due to ,s		Collaterals and financial
		Of which performing but past due >30	Of w	hich non-perforr	ning¹	On performing	On non-performing exp	osures³	guarantees received on non- performing		Of which performing but past due >30	Of wh	ich non-perfori	ming ¹	On performing	On non-perform	ming exposures ³	guarantees received on non- performing
(min EUR.)		days and <=90 days		Of which: defaulted	Of which Stage	exposures ²	Of whic		exposures		days and <=90 days		Of which: defaulted	Of which Stage	exposures ²		Of which Stage	exposures
Cash balances at central banks and other demand deposits	18,380	0	0	0	0	0	0	0	0	21,066	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	10,068		0	0	0	22	. 0	0	0	9,879	0	0	0	0	6	0	0	, 0
Central banks	0	0	0	0	0	c	0	0	0	0	0	0	0	0	0	(0) 0
General governments	2,976	0	0	0	0	C	0	0	0	2,753	0	0	0	0	0	(0	0
Credit institutions	2,741	0	0	0	0	6	0	0	0	2,748	0	0	0	0	0	(0	0
Other financial corporations	2,458	0	0	0	0	5	0	0	0	2,519	0	0	C	0	1	(0	0
Non-financial corporations	1,893	0	0	0	0	10	0	0	0	1,859	0	0	C	0	4	(0	0
Loans and advances(including at amortised cost and fair value)	41,074	1	479	479	467	72	118	117	345	43,215	1	319	319	307	78	74	74	244
Central banks	18	0	0	0	0	c	0	0	0	149	0	0	C	0	C	C	0	0
General governments	2,845	0	0	0	0	1	0	0	0	2,835	0	0	C	0	2	(0) 0
Credit institutions	11,081	. 0	0	0	0	C	0	0	0	12,630	0	0	C	0	C	(0	0
Other financial corporations	9,953	1	0	0	0	2	0	0	0	10,620	1	0	c	0	1	(0	0
Non-financial corporations	17,151	. 0	479	479	467	68	118	117	345	16,962	0	319	319	307	75	74	1 74	4 244
of which: small and medium-sized enterprises at amortised cost	7,525	0	119	119	119	42	9 39	39	81	7,409	0	61	61	1 61	38	19	19	42
of which: Loans collateralised by commercial immovable property at amortised cost	7,213	0	181	181	181	21	43	43	139	7,453	0	176	176	176	40	38	38	139
Households	26	0	0	0	0	c	0	0	0	20	0	0	c	0	o	(0	0
of which: Loans collateralised by residential immovable property at amortised cost	0	0	0	0	0	0	0	o	0	0	0	0	0	0	0	c	0	, 0
of which: Credit for consumption at amortised cost	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		0	0
DEBT INSTRUMENTS other than HFT	69,522	1	479	479	467	93	118	117	345	74,161	1	319	319	307	84	74	74	244
OFF-BALANCE SHEET EXPOSURES	11,979		0	0	0	87	0	0	0	12,270		4	4	. 0	93	d) o	, 0

^{1/5} for the difficultion of non-performing exposures please refer to COMMISSION IMPERENTING REGULATION (EI) 2015/227 of 9 answay 2015, ANNEX V, Part 2-Template related instructions, substate 29
(2) Institutions report here collective allowances for incurred but not reported looses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at aftir value other than HFT)
(3) Institutions report here exported. Severates for financial associal, inclinationally and collective, eliminated (instruments at a mortised cost) and changes in fair value due to provisions (instruments at fair value other than HFT)
(4) For the orbalances benefit instruments and accomulated regarder exhanges in fair value due to credit risk are disclosed with a positive sign. The value of the provisions (instruments at fair value other than HFT)
(4) For the orbalances where Rems, accumulated impairment is accomulated regarder exhanges in fair value due to credit risk are disclosed with the opposite sign of what is reported according to the FIRREP framework (templates F1.8.0 / F1.9.0.0), which follows a sign convention. This is because, beaded on this sign convention, the provisions on of behalence the extension of behalence the extension of the provisions on of behalence the extension of the provisions of the sign convention. This is because, beaded on this sign convention, the provisions on of behalence the extension of the provisions of the pr



Forborne exposures

			As of 30/	09/2020					As of 31/	12/2020		
		ying amount of with forbearance	Accumulated i accumulated c value due to co provisions for forbearance m	hanges in fair redit risk and exposures with	Collateral and fina received on ex forbearance	cposures with		ying amount of with forbearance	Accumulated ir accumulated cl value due to cr provisions for forbearance me	hanges in fair edit risk and exposures with		ancial guarantees xposures with e measures
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0	О
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	0	0	0	0	0		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	1,183	383	108	105	1,034	237	1,272	392	105	98	1,118	254
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	1,183	383	108	105	1,034	237	1,272	392	105	98	1,118	254
of which: small and medium-sized enterprises at amortised cost	664	127	35	35	606		733	138	38	34	669	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	1,183	383	108	105	1,034		1,272	392	105	98	1,118	
Loan commitments given	130	0	0	0	126	0	121	0	1	0	118	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice	0						0					
Non-performing forborne loans and advances that failed to meet the non- nerforming exit criteria	0						0					

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

[©]For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINKEP framework (templates F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014-TTS on Supervisory reporting. However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINKEP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.



Forborne exposures

DekaBank Deutsche Girozentrale

			As of 31/	03/2021					As of 30/	06/2021		
		ying amount of with forbearance	Accumulated in accumulated c value due to cr provisions for forbearance m	hanges in fair edit risk and exposures with	Collateral and fin received on e forbearance	posures with		ring amount of with forbearance	Accumulated in accumulated cl value due to cr provisions for forbearance me	hanges in fair edit risk and exposures with		ancial guarantees xposures with e measures
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	o
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	o	o
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	0	0	0	0	0		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	1,280	376	107	99	1,124	260	1,150	218	77	58	1,041	160
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	1,280	376	107	99	1,124	260	1,150	218	77	58	1,041	160
of which: small and medium-sized enterprises at amortised cost	740	119	43	39	672		745	61	32	19	690	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	1,280	376	107	99	1,124		1,150	218	77	58	1,041	
Loan commitments given	135	0	1	0	133	0	121	0	3	0	118	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice Non-performing forborne loans and advances that failed to meet the non- performing exit criteria	0						0					

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

(2) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.



2021 EU-wide Transparency Exercise
Breakdown of loans and advances to non-financial corporations other than held for trading
DekaBank Deutsche Girozentrale

Ī			AS 01 3	0/09/2020					AS 01 3	1/12/2020					AS 01 3:	1/03/2021					AS OF 3U	0/06/2021		
	Gross carr	ying amount				Accumulated	Gross can	rying amount				Accumulated	Gross carr	rying amount				Accumulated	Gross can	rying amount				Accumulated
(min EUR)		Of which non- performi		Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which: non- performi	of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which non- perform		Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which non- performi		Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ³
A Agriculture, forestry and fishing	0	0	0	0	0	0	0	0	0	0	0	0	50	0	0	50	0	0	50	0	0	50	0	0
B Mining and guarrying	162	0	0	162	0	0	170	0	0	170	0	0	177	0	0	177	0	0	162	0	0	162	0	0
C Manufacturing	538	0	0	538	0	0	518	0	0	512	0	0	592	0	0	592	0	0	573	0	0	573	0	0
D Electricity, gas, steam and air conditioning supply	1,950	47	47	1,950	8	0	2,084	44	44	2,081	10	0	2,164	20	20	2,164	9	0	2,211	0	0	2,211	2	0
E Water supply	502	0	0	502	0	0	469	0	0	469	0	0	637	0	0	637	0	0	744	0	0	744	0	0
F Construction	269	0	0	269	0	0	288	0	0	288	0	0	297	0	0	297	0	0	302	0	0	302	0	0
G Wholesale and retail trade	102	0	0	102	0	0	98	0	0	98	1	0	144	0	0	144	1	0	93	0	0	93	0	0
H Transport and storage	1,413	50	50	1,379	40	0	1,256	12	12	1,210	4	0	1,245	12	12	1,199	4	0	1,082	11	11	1,037	8	0
I Accommodation and food service activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3 Information and communication	15	0	0	15	0	0	15	0	0	15	0	0	38	0	0	38	0	0	38	0	0	38	0	0
K Financial and insurance activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
L Real estate activities	9,099	178	178	9,029	32	0	8,345	172	172	8,305	60	0	8,584	181	181	8,544	66	0	8,758	176	176	8,669	80	0
M Professional, scientific and technical activities	229	34	34	229	15	0	240	33	33	240	20	0	231	30	30	231	20	0	212	30	30	212	16	0
N Administrative and support service activities	3,081	245	245	3,075	59	3	2,914	262	262	2,908	87	3	2,830	236	236	2,829	85	1	2,576	102	102	2,574	43	1
O Public administration and defence, compulsory social security	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
P Education	3	0	0	3	0	0	6	0	0	6	0	0	6	0	0	6	0	0	4	0	0	4	0	0
Q Human health services and social work activities	9	0	0	9	0	0	8	0	0	8	0	0	62	0	0	62	0	0	65	0	0	65	0	0
R Arts, entertainment and recreation	0	0	0	0	0	0	0	0	0	0	0	0	85	0	0	85	0	0	85	0	0	85	0	0
S Other services	9	0	0	9	0	0	8	0	0	8	0	0	9	0	0	9	0	0	9	0	0	9	0	0
Loans and advances	17 380	555	555	17 270	154	3	16.418	523	523	16.317	183	3	17 151	479	479	17.062	185	1	16 962	319	319	16.827	149	1

⁽¹⁾ The Items 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the oppositive sign of what is reported according to the FINREP framework (template F 65.01), which follows a sign convention based on a credit/debt convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EV) (10 608)(2014 - 115 on Sign-privary reporting.