

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

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 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	4,668	4,716	5,165	5,131	C 01.00 (r0020,c0010)	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	4,668	4,716	5,165	5,131	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	5,271	5,314	5,764	5,729	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition	5,271	5,314	5,764	5,729	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	6,058	6,075	6,499	6,439	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	6,058	6,075	6,499	6,439	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	31,070	30,944	31,143	32,526	C 02.00 (r0010,c0010)	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	31,070	30,944	31,143	32,526	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	15.02%	15.24%	16.59%	15.77%	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	15.02%	15.24%	16.59%	15.77%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010))/ (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	
Tier 1 (as a percentage of risk exposure amount) - transitional definition	16.97%	17.17%	18.51%	17.61%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	16.97%	17.17%	18.51%	17.61%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	19.50%	19.63%	20.87%	19.80%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	19.50%	19.63%	20.87%	19.80%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	•
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	92,649	85,105	93,265	94,077	C 47.00 (r0300,c0010)	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	5.69%	6.24%	6.18%	6.09%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(mln EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	5,271	5,314	5,764	5,729	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	5,266	5,314	5,764	5,729	C 47.00 (r0310,c0010)	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	92,649	85,105	93,265	94,077	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	92,649	85,105	93,265	94,077	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	5.69%	6.24%	6.18%	6.09%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	5.68%	6.24%	6.18%	6.09%	[A.2]/[B.2]	



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		Í	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	6,058	6,075	6,499	6,439	C 01.00 (r0010,c0010)	REGULATION Articles 4(118) and 72 of ORR
		COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying	,		,	-	C 01.00 (40010,20010)	
	A.1	transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	4,668	4,716	5,165	5,131		Article 50 of CRR
	A.1.1	instruments)	382	432	431	431	C 01.00 (r0030,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	4,872	4,872	5,191	5,191	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRR
	A.1.3	Accumulated other comprehensive income	-183	-183	-72	-72	C 01.00 (r0180,c0010)	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 (r0200,c0010)	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 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (i) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r0230,c0010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-149	-145	-173	-187	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-189	-187	-178	-179	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	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	4	-4	-2	-2	C 01.00 (r0370,c0010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-53	-63	-24	-38	C 01.00 (r0380,c0010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	0	C 01.00 (r0390,c0010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r0430,c0010)	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 (r0440,c0010)	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 (r0450,c0010) + C 01.00 (r0460,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010)+ C 01.00 (r0472,c0010)	Articles $6(35)$, $36(1)$ point (9) (i) and 89 to 91 of $GRic$, Articles $36(1)$ point (1) (i) , $2A(1)$ point (0) , $2A(1)$ point (0) , $2A(1)$ point (0) and $2SR$ of $GRIc$, Articles $36(1)$ point (0) and $376(3)$ of $GRIc$, Articles $36(1)$ point (1) (n) and $152(8)$ of GRI .
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r0460,c0010)	Articles 36(1) point (k) (ii), 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 0s.00 (r0480,c00s0)	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 (r0490,c0010)	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 (r0500,c0010)	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 exceeding the 17.65% threshold	0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CBR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	0	0	0	0	C 01.00 (r0513,c0010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.18B	(-) Minimum value commitment shortfalls	-8	-6	-8	-14	C 01.00 (r0514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C 01.00 (r0515,c0010)	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 (r0524,c0010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	0	0	C 01.00 (r0529,c0010)	
	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	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r0220,c0010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r0240,c0010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r0520,c0010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	604	599	599	599	C 01.00 (r0530,c0010)	Article 65 of CRR
	A.2.1	Additional Tier 1 Capital instruments	599	599	599	599	C 01.00 (r0540,c0010) + C 01.00 (r0670,c0010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r0720,c0010)	
	A2.3	Other Additional Ter 1 Capital components and deductions	0	0	0	0	C 0s.00 (r0890,c0010) + C 01.00 (r0700,c0010) + C 01.00 (r0710,c0010) + C 01.00 (r0740,c0010) + C 0s.00 (r0744,c0010) + C 0s.00 (r0740,c0010)	
	A.2.4	Additional Tier 1 transitional adjustments	5	0	0	0	C 01.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	5,271	5,314	5,764	5,729	C 01.00 (r0015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	787	761	735	709	C 0s.00 (r0750,c0010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	787	761	735	709	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
	A4.2		0	0	0	0	$\begin{array}{c} C\ 01.00\ (r0910,c0010)+C\ 01.00\\ (r0920,c0010)+C\ 01.00\ (r0930,c0010)+C\\ C\ 01.00\ (r0950,c0010)+C\ 01.00\ (r0950,c0010)\\ +C\ 01.00\ (r0955,c0010)+C\ 01.00\ (r0974,c0010)+C\\ 01.00\ (r0973,c0010)+C\ 01.00\ (r0974,c0010)+C\\ \end{array}$	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r0880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
OWN FUNDS REQUIREMENTS	В	TOTAL RISK EXPOSURE AMOUNT	31,070	30,944	31,143	32,526	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
REQUIREMENTS	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	15.02%	15.24%	16.59%	15.77%	CA3 (1)	•
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	16.97%	17.17%	18.51%	17.61%	CA3 (3)	
	C.3	TOTAL CAPITAL RATIO (transitional period)	19.50%	19.63%	20.87%	19.80%	CA3 (5)	
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	4,668	4,716	5,165	5,131	[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.4.3.01.01)	
CET1 RATIO (%) Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	15.02%	15.24%	16.59%	15.77%	[0.1]/[8-8.1]	•
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0010)	
Mama Home	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0040)	
				-		•		

⁽¹⁾ The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a requisitory point of view at the reporting date are not bales into account in this calculation.

Full visided CET1 capital ratio estimation is based on the formulae cated in column "COSP" COSP" - disease rate that this midd test to differences to full visided CET1 capital ratios calculated between the cardiocation basis e.e. in their Piller 3 disclosure



Overview of Risk exposure amounts

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		RW			
(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	18,004	18,380	18,353	18,567	C 02.00 (10044), c0010) ^C C 7.00 (10090, c0220, 5001) + C 07.00 (10110, c0220, 5001) + C 07.00 (10110, c0220, 5001) + C 08.01 (10040, c0220, 5001) + C 08.01 (10050, c0220, c0200, c0200, 5001) + C 08.01 (10060, c0220, 5001) + C 08.01 (10050, c0220, c0200, c0220, c0200, c0200, c0220, c0200, c0220, c0220
Of which the standardised approach	4,435	4,021	3,505	3,295	C 02.00 (r0060, c0010)-[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001)+ C 07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach	12,220	12,750	13,220	13,594	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (r0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060 c0260, s001)]
Of which equity IRB	836	939	973	950	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	3,362	3,075	3,068	3,164	C 07.00 (r0090, c1220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0460, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0460, s002) + C
Credit valuation adjustment - CVA	551	358	643	885	C 02.00 (r0640, c0010)
Settlement risk	0	0	1	0	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	0	0	0	0	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	5,586	5,588	5,487	5,792	C 02.00 (r0520, c0010)
Of which the standardised approach	2,891	2,777	2,641	3,037	C 02.00 (10530, c0010)
Of which IMA	2,695	2,811	2,846	2,755	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (6010, d860)*12.54-C 20.01 (6010,cM50)*12.5+MAV(C 24.00(6010, c0990),C 24.00(6010,c0100),C 24.00(6010, c0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	3,522	3,500	3,546	3,571	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	0	0	0	0	C 02.00 (r0610, c0010)
Of which advanced measurement approach	3,522	3,500	3,546	3,571	C 02.00 (r0620, c0010)
Other risk exposure amounts	45	44	44	546	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	31,070	30,944	31,143	32,526	

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 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022
Interest income	608	811	214	459
Of which debt securities income	64	82	20	43
Of which loans and advances income	290	388	105	228
Interest expenses	487	648	165	360
(Of which deposits expenses)	94	124	29	63
(Of which debt securities issued expenses)	31	41	10	23
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	2	10	1	2
Net Fee and commission income	1,166	1,621	421	782
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	16	16	3	6
Gains or (-) losses on financial assets and liabilities held for trading, net	111	169	204	572
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	27	30	-4	-7
Gains or (-) losses from hedge accounting, net	9	12	7	16
Exchange differences [gain or (-) loss], net	-7	-10	0	3
Net other operating income /(expenses)	-54	-16	-3	-2
TOTAL OPERATING INCOME, NET	1,391	1,996	679	1,472
(Administrative expenses)	728	1,062	247	496
(Cash contributions to resolution funds and deposit guarantee schemes)	79	79	96	82
(Depreciation)	43	61	16	33
Modification gains or (-) losses, net	2	2	0	1
(Provisions or (-) reversal of provisions)	-2	0	0	-7
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and quarantees given)	4	0	0	1
(Other provisions)	4	-1	0	-8
Of which pending legal issues and tax litigation ¹	0	12	0	0
Of which restructuring ¹	0	-33	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)	-26	-1	-16	-49
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	-26	-1	-16	-49
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	0	0	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	-6	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	569	791	336	919
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	383	537	215	613
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	383	537	215	613
Of which attributable to owners of the parent	383	537	215	613

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 To 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				As of 31	/12/2021			As of 31	/03/2022			As of 30	06/2022		
		Fa	ir value hierar	chy		Fa	ir value hierar	hy		Fa	ir value hierar	chy		Fair value hierarchy		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	21,006				18,587				21,581				20,235				IAS 1.54 (i)
Financial assets held for trading	17,717	7,081	8,860	1,775	16,668	6,613	9,619	435	15,976	5,221	9,484	1,271	16,392	4,253	11,738	401	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	1,429	273	751	405	1,335	223	765	346	1,439	221	763	455	1,586	180	760	646	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	4,313	1,977	2,337	0	3,680	1,630	2,049	0	2,792	1,279	1,513	0	2,183	775	1,408	0	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	50,622				47,618				55,649				59,977				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	200	0	200	0	92	0	92	0	139	0	139	0	205	0	205	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.2
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 ¹	1,121				1,176				1,302				1,398				
TOTAL ASSETS	96,409				89,155				98,878				101,975				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)		,	s of 30/09/20	21					As of 31	/12/2021					As of 31	/03/2022					As of 30,	06/2022			
		Gross carryi	ing amount ⁽²⁾		Accun	nulated impairn	nent ⁽²⁾	Gross	carrying amo	unt ⁽²⁾	Accum	nulated impairn	nent ⁽²⁾	Gros	s carrying amou	int ⁽²⁾	Accun	nulated impairs	nent ⁽²⁾	Gros	s carrying amo	unt ⁽²⁾	Accum	ulated impairn	ient ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector [‡]		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	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	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	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 creditimpaired	Stage 3 Credit-impaired assets	References
Financial assets at fair value through other	Debt securities	4,314	0	0	0	0	0	3,680	0	0	0	0	0	2,792	0	0	0	0	0	2,183	0	0	0	0	0	Annex V.Part 1.31, 44(b)
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	5,374	20	0	-3	-3	0	5,582	18	0	-2	-3	0	6,778	74	0	-3	-4	0	7,477	83	0	-3	-3	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	41,659	3,444	276	-11	-72	-61	38,702	3,164	330	-11	-76	-86	45,265	3,366	331	-12	-62	-85	49,536	2,676	344	-12	-36	-84	Annex V.Part 1.32, 44(a)

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

⁽⁷⁾ 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	ı amount		
LIABILITIES:	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	References
Financial liabilities held for trading	28,891	28,726	31,093	33,535	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	482	470	258	244	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	59,284	51,809	59,320	59,244	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	221	384	481	926	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	481	457	409	330	IAS 37.10; IAS 1.54(I)
Tax liabilities	132	173	293	450	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	748	776	431	432	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	90,240	82,795	92,285	95,162	IAS 1.9(b);IG 6
TOTAL EQUITY	6,169	6,360	6,593	6,814	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	96,409	89,155	98,878	101,975	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)

	min EUR)		Carrying	j amount		1
Breakdown of financial liabilities	by instrument and by counterparty sector	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	References
Derivatives		6,400	6,330	8,725	12,656	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	265	196	153	86	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
SHOIL POSIDORS	Debt securities	573	423	740	920	Annex V.Part 1.31
	Central banks	3,464	3,460	3,455	3,465	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	1,427	1,688	3,519	4,056	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	342	340	579	961	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	18,513	13,472	15,665	17,537	Annex V.Part 1.42(c),44(c)
Donneite	of which: Current accounts / overnight deposits	1,921	1,093	1,462	1,941	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	25,264	24,284	27,427	24,316	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	18,401	17,570	18,914	19,820	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	1,636	1,572	1,792	1,844	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	1,367	1,311	1,543	1,607	ECB/2013/33 Annex 2.Part 2.9.1
	Households	963	966	1,030	993	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	882	912	976	978	Annex V.Part 1.42(f), 44(c)
Debt securities issued		29,937	28,344	27,793	27,029	Annex V.Part 1.37, Part 2.98
Of which: Subordin	nated Debt securities issued	293	289	286	285	Annex V.Part 1.37
Other financial liabilities		437	654	853	1,046	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		88,879	81,389	91,152	93,949	



2022 EU-wide Transparency Exercise Market Risk

DekaBank Deutsche Girozentrale

_																IM						
	SA		VaR (Memoral	ndum item)	STRESSED VaR (Memorandum item)	AND MIG	NTAL DEFAULT GRATION RISK TAL CHARGE	ALL PRICE	RISKS CAPIT			VaR (Memor	andum item)	STRESSED VaR (A	1m Aemorandum item)	INCREI DEFAU MIGRATI CAPITAL	LT AND ON RISK	ALL PRICE	RISKS CAPITA FOR CTP	IL CHARGE	
(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	LAST MEASURE	FLOOR	12 WEEKS AVERAGE 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)		12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2021	As of 31/12/2021				As of 30/	09/2021									As of 31/12	/2021					
Traded Debt Instruments Of which: General risk Of which: Specific risk Equities Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk Total	1,639 0 1,639 952 0 952 267 0	1,446 0 1,446 812 0 812 485 0	23 23 0 55 55 0 0	8 8 0 19 19 0 0	164 164 0 32 32 0 0	53 53 0 12 12 0 0 0	0	0	0	0	0	2.695	34 34 0 51 51 0 0	9 9 0 15 15 0 0	169 169 0 30 30 0 0	48 48 0 7 7 0 0	0	0	0	ō	ū	2.811
	As of 31/03/2022	As of 30/06/2022				As of 31/	03/2022									As of 30/06	/2022					
Traded Debt Instruments Of which: General risk Of which: Specific risk Equities Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk	1,540 0 1,540 758 0 758 225 0	1,475 0 1,475 1,194 0 1,194 241 0	38 38 0 51 51 0 0	11 11 0 14 14 0 0	161 161 0 31 31 0 0	38 38 0 10 10 0 0	0	0	0	0		2.846	46 46 0 51 51 0 0	14 14 0 14 14 0 0 0	133 133 0 40 40 0 0	34 34 0 7 7 0 0 0	0	0	0	0	0	2.755

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 OV1 template.



					Standardis	d Approach						
		As of 30/09/2021 As of 31/12/2021										
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ^t	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions			
	Central governments or central banks	19,150	19,726	0		17,310	18,669	0				
	Regional governments or local authorities Public sector entities	7,082 1,329	6,979 1,724	0		6,481 1,185	6,379 1,625	0				
	Multilateral Development Banks	10	10	o o		1,103	10	ő				
	International Organisations	375	375	0		314	314	0				
	Institutions	9,067	9,066	119		8,362	8,361	109				
	Corporates	2,510	2,498	2,480		2,447	2,362	2,345				
	of which: SME	0	0	0		0	0	0				
	Retail	195	168	113		159	132	98				
Consolidated data	of which: SME Secured by mortgages on immovable property	22		17		33	22					
	of which: SMF	33	33	17		33	33	1/				
	Exposures in default	o o	0	0	0	0	0		0			
	Items associated with particularly high risk	0	0	0		0	0	0	-			
	Covered bonds	641	640	4		484	484	4				
	Claims on institutions and cornorates with a ST credit assessment	0	0	0		0	0	0				
	Collective investments undertakinos (CIU)	523	523	950		473	473	682				
	Equity	309	309	742 39		309 50	309	743 46				
	Other exposures Standardised Total ²	41.273	42.099	4.463		37.617	39,200	4.042				
,		(1,273) (C) Original exposure, unlike Eq						4,042	3			

**Oppose opens, valle Posser value, a sported before size up a count or y reflet due to continue reflets or coult can integrate beforegan (sp. substitute effects).

Southeather facts due on reflets due formations appeared upon train in howeval prior to the 20th avenue.

**Oppose facts that due on reflets due formations of prior that in the sease of the 20th avenue.

**Oppose facts that count in the count of the count

		CIECUMONUM DE VI INDE, QUERTORI										
					Standardisc	ed Approach						
			As of 30,	09/2021			As of 31,	/12/2021				
		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	18.894	18.894			17.036	17.036					
	Central governments or central banks Regional governments or local authorities	18,894	18,894			17,036	17,036					
	Regional governments or local authorities Public sector entities	1,324	1,543			1,181	1,445					
	Public sector entities Multilateral Development Banks	1,324	1,343	0		1,101	1,443					
	International Organisations	ŏ				o o	0					
	Institutions	8,827	8.827	45		8,122	8,122	37				
	Corporates	2.080	2,073	2,061		1,983	1,900	1.889				
	of which: SME	0	0	0		1,750	0	.,				
	Retail	194	168	113		158	132	98				
CERMANN/	of which: SME	0	0	0		0	0	0				
GERMANY	Secured by mortgages on immovable property	0	0	0		0	0					
	of which: SME	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	605	605	0		449	449	0				
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0				
	Collective investments undertakings (CIU)	233	233	315		226	226	183				
	Equity	309	309	742		309	309					
	Other exposures	45	41	38		46	46	46				
	Standardised Total ²				4				1			

		exposiums, but includes general credit risk adjustments.									
					Standardisc	d Approach					
			As of 30	09/2021			As of 31,	/12/2021			
		Original Exposure* Exposure Value* Risk exposure amount Value adjustments and provisions* Original Exposure* Exposure Value* Risk exposure amount Value adjustments and provisions*									
UNITED STATES	Control Contro	0 0 0 0 5 21 0 0 0 0 0 0 0 0 0 0 0 0 0 0 7	67 0 0 0 5 21 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 3 20 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 5 18 0 0 0 0 0 0 0 0 0	64 0 0 0 0 5 18 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 3 17 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		
	Standardised Total ²										

		exposures, but includes gener	il credit risk adjustments.	and the second s	Cartellacon Espoisies, accordin	THEOREM REQUIREMENT (ANAL)	and done over lands reaction	THEOLOGIC CO. CO.	
					Standardisc	d Approach			
			As of 30,	09/2021			As of 31,	12/2021	
		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, %) Central governments or central banks	0	331	0		0	329	0	
	Regional governments or local authorities	ō		ō		o o	0	ō	
	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	5	5	2		5	5	2	
	Corporates	7	?	4		6	6	4	
	of which: SME			0					
	Retail of which: SME	1		U		1	0		
UNITED KINGDOM	of which: SME Secured by mortoaces on immovable property	0		0		0			
	of which: SME	0		0					
	Exposures in default	0		0	0	0	0		
	Items associated with particularly high risk	ō	ō	ō	_	0	ō	ō	
	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)	13	13	12		19	19	20	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0			0		

		(2) Total value adjustments an exposures, but includes general						a readed to the	
					Standardisc	ed Approach			
			As of 30,	/09/2021			As of 31,	/12/2021	
		Original Exposure ³	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a
	(min EUR, %) Central governments or central banks	52	55	0		64	64	0	
	Regional governments or local authorities	8	8	0		0	0	0	
	Public sector entities	2	2	0		2	2	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	48	48	22		48	48	22	
	Corporates	12	12	12		11	11	11	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
FRANCE	of which: SME	0	0	0		0	0		
11011102	Secured by mortsages on immovable property of which: SME	33	33	17		33	33	17	
	or which: SME Exposures in default			0		U	0	0	
	Exposures in default Items associated with particularly high risk	o o		0	0	0	0		
	Covered bonds	š				Ö		,	
	Claims on institutions and corporates with a ST credit assessment	0		i i		ů	0	i i	
	Collective investments undertakings (CIU)	17	17	14		16	16	14	
	Equity	0		0		0	0	0	
	Other exposures	ō	ō	0		ō	0	i o	
	Standardised Total ²				0				



	Desabatik Deutsche Gittellunge												
					Standardise	d Approach							
			As of 30,	09/2021			As of 31	/12/2021					
	(min EUR. %)	Original Exposure* Exposure Value* Risk exposure amount Value adjustments and providing* Original Exposure* Exposure Value* Risk exposure amount Value adjust providing* Providing* Original Exposure* Value* (Risk exposure amount Value adjust providing*)											
LUXEMBOURG	Control deversiments for coins is about the Co. Accident deversiments for coins is about the Co. Accident deversiments for the Co. Accident for the Co.	111 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	111 0 0 0 0 0 0 336 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	11 0 0 0 2 2 393 0 0 0 0 0 0 0 0 2 7 7 7 8	11 0 0 2 2 399 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0				
		(x) Original exposure, unlike Ex	Octobrial emosure, unlike Emosure value, is recorded before taking into account any effect due to credit convenion factors or credit mix missation techniques (e.e., substitution effects).										

		exposures, but includes general credit risk adjustments.									
					Standardise	d Approach					
			As of 30	/09/2021			As of 31,	/12/2021			
	(refe EUR. %)	Original Exposure Value* Exposure Value* Risk exposure amount Value adjustments and provisions* Original Exposure* Exposure Value* Each exposure amount Value as provisions*									
CANADA	Comit al ownerments or comit a basics Residual coverments or local arthritis Residual coverment or local arthritis Residual coverment taxis Residual coverment taxis Residual coverment taxis Internations Coverments Coverments	0 0 0 0 112 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 112 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 22 2 0 0 0 0 0 0 0 0 0 0 0 0 0	o	0 0 0 0 0 113 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 113 0 0 0 0 0 0 0 0	0 0 0 23 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		
	Standardised Total ²				0				0		

(1) Chignal exposure, unlike Exposure value, is reponde before taking into account any effect due to credit convenion factors or credit nik mitigation techniques (e.g., substitution effects).
(2) Total value adjustments and provisions per country of counterparty encludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds enductions related to the

Control accommendate or control for St. No. Control accommendate or control for St. No. Control accommendate or control for St. No. PARE states will be a state of the stat			exposures, but includes general credit mix adjustments.									
Original Especiars Vision* Command assessmentarial original Especiars (Vision*) Especiar Vision* Command assessmentarial original Especiars (Vision*) Especiar Vision* Es						Standardisc	d Approach					
Control accommendate or control for St. No. Control accommendate or control for St. No. Control accommendate or control for St. No. PARE states will be a state of the stat				As of 30	09/2021		As of 31/12/2021					
Court of accommendate or control to backs strongland constrainment or back analythrities be a control of the constrainment of the court of the cou		(mt 80 %)	Original Exposure ¹	Exposure Value ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²					
Other productions	SWITZERLAND	Control accuratement or centrol sharins Sectional accuratement or body althorities sectional accuratement sharins International Constantions Tenthorities Control of the Constantions Tenthorities Control of the Constantions Tenthorities General of the Constantions Tenthorities General of the Constantions Tenthorities Tenthor	0 0 0 0 7 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 3 3 0 0 0 0 0 0 0 0	0	0 0 0 0 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٥		

		exposures, but includes general credit nik adjustments.									
					Standardise	d Approach					
			As of 30,	09/2021			As of 31,	/12/2021			
		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 a provisions ²		
	(min EUR, %) Central governments or central banks	17	156			10	152				
	Central governments or central banks Regional governments or local authorities	17	130	1		19	132				
	Public sector entities	2	2	ō		2	2	ō			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	19	19	8		14	14	. 6			
	Corporates	16	16	16		11	11	11			
	of which: SME Retail	0		0		0	0				
	of which: SME	0	0	0		0	0	0			
NETHERLANDS	Secured by mortgages on immovable property	ō	ō	ō		ō	ō	ō			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	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							
	Collective investments undertakings (CIU) Equity	11	11	10		11	11	10			
	Other exposures	0	0	0		0	0	0			
	Standardised Total ²	·	·	ů		Ů		·			

		(2) Total value adjustments and provisions per country of counterparty excludes those for securifisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, the fundace general corder risk adjustments.									
					Standardis	d Approach					
			As of 30	/09/2021			As of 31	/12/2021			
		Original Exposure * Exposure Value* Risk exposure amount Value adjustments and provisions* Original Exposure* Exposure Value* Risk exposure amount Value adjustments provisions*									
SPAIN	Caching consensations of control bearing. Caching control bearing to cach archerities Public except control bearing to cach archerities Public except control bearing to cach archerities Public except control bearing control bearing to co	8 0 0 9 9 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 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	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 0 0 0 0 0 0 0 0 0	0		
	Other exposures Standardised Total ²	0		0	0						

		exposures, but includes general credit risk adjustments.									
					Standardisc	d Approach					
			As of 30	/09/2021			As of 31,	12/2021			
		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 as provisions ²		
	(min EUR, %)										
	Central governments or central banks Regional governments or local authorities						0				
	Public sector entities	o o		i i		0	0	0			
	Multilateral Development Banks	o o		0		0	0	i i			
	International Organisations	0		0		0	0	0			
	Institutions	7	7	2		10	10	3			
	Corporates	0		0		0	0	0			
	of which: SME	0		0		0	0	0			
	Retail	0		0		0	0	0			
SWEDEN	of which: SME	0	9	0		0	0				
	Secured by mortoaces on immovable property of which: SME	0		0		0	0				
	of which: SME Evangures in default					0	0				
	Items associated with particularly high risk	o o		i i	Ü	0	0	0			
	Covered bonds	6	6	1		6	6	1			
	Claims on institutions and corporates with a ST credit assessment	0		0		0	0	0			
	Collective investments undertakings (CIU)	3	3	3		3	3	3			
	Equity	0		0		0	0	0			
	Other exposures	0		0			0				
	Chandardized Total ²										



				Standardised Approach									
		As of 31,	/03/2022			As of 30/	06/2022						
	Original Exposure* Exposure Value* Risk exposure amount Value adjustments and provisions Coriginal Exposure* Exposure Value* Risk exposure amount Value adjustments and provisions												
(min EUR, %)	20,933 22,262 0 19,542 20,866 0												
overnments or central banks governments or local authorities	20,933 5,380	5,256	0		19,542	20,866 4,332	0						
governments or local authorities ctor entities	5,380	5,256 1,339			4,461 608	4,332 1.037	0						
al Development Banks	12	17	0		11	1,037	0						
onal Organisations	15	15	i i		15	15	0						
ns	8,325	8,325	114		9,086	9,086	115						
	2,164	2,050	2,024		1,933	1,832	1,812						
	0	0	0		0	0	0						
	157	131	88		147	123	83						
	0	0	0		0	0	0						
ov mortgages on immovable property	0	0	0		64	63	32						
	0	0	0		0	0	0						
s in default	0	0	0		0	0	0						
ociated with particularly high risk	0	0			0	0	0						
bonds	530	529	4		458	457	4						
inchitutions and cornerates with a ST credit assessment investments undertakings (CIU)	466	466	557		500	500	511						
investments undertakings (CIU)													
		409					70						
				,									
investments undertakings posures ised Total ²	(CIU)	289 63 39,248	289 299 63 63 39,248 40,735	289 289 687 63 53 58 39,248 40,735 3,532	289 289 687 63 63 58 39,248 40,735 3,532 2	289 289 687 289 63 63 58 83 39,248 40,735 3,532 2 33,149	289 289 687 289 289 63 58 83 83	289 289 667 289 667 61 61 55 59 61 81 78 39,248 46,735 3,522 2 37,399 34,695 3,323					

					Standardise	d Approach					
			As of 31,	03/2022			As of 30/	06/2022			
	(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 as provisions ²		
CEDMANN	Control overcomments for control shacks Reciscal overcomments of local antifficies Public sector entities Reciscal for comments to local antifficies Reciscal for control shacks Reciscal for control	20,639 5,380 910 0 8,083 1,738 0 156	20,639 5,255 1,161 0 8,083 1,639 0 131	0 0 0 0 38 1,608 0 88		19,359 4,461 602 0 8,847 1,555 0 147	19,359 4,332 852 0 0 8,847 1,454 0 122	0 0 0 0 39 1,441 83			
GERMANY	Sicured by mortuses on immovable property of which 1986 Exposures in default Exposures Other exposures Other exposures	0 0 487 0 220 289 58	0 0 0 487 0 220 289 58	0 0 0 0 0 248 687 57	0	0 0 0 416 0 218 289 79	0 0 0 416 0 218 229 79	0 0 0 0 0 236 687 77			
	Standardised Total ²			-	1						

		exposures, but includes gener	al credit risk adjustments.								
					Standardise	d Approach					
			As of 31,	/03/2022		As of 30/06/2022					
	(min PER %).	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		
UNITED STATES	Control developments or control tables (Solicitation Comments of Lord Atthrofiles Solicitation Comments of Lord Atthrofiles Solicitation Considerated Solicitation Solicitation Consideration Solicitation Consideration Solicitation Consideration Solicitation Consideration Solicitation Consideration Consideration Solicitation Consideration Consideration Solicitation Consideration Consideration Solicitation Consideration Consideration Solicitation Solicitation and Consideration (CIII) Solicitation Solicitation and Consideration (CIII)	0 0 0 0 5 24 0 0 0 0 0 0 0 8 9	62 0 0 0 0 5 24 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 3 23 3 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 5 2 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	59 0 0 0 2 2 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 3 19 0 0 0 0 0 0 0 0 0			
	Standardised Total ²				0						

		exposures, but includes gener			CONTRACTOR EXPOSITION INCOME.				
					Standardise	d Approach			
			As of 31,	/03/2022			As of 30,	06/2022	
		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	0	318	0		0	312	0	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	o o	ů o	o o		ő	ů ů	ő	
	International Organisations	0	0	0		0	0	0	
	Institutions	5	5	2		5	5	2	
	Corporates	8	8	6		10	10	7	
	of which: SME Retail		0			0	0	0	
		ô	ů o	o o		ő	ů ů	ő	
JNITED KINGDOM	of which: SNE Secured by mortpages 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	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds Claims on institutions and corporates with a ST credit assessment		0				0		
	Collective investments undertakings (CIU)	15	15	16		22	22	18	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Pine dead and Water								

		exposures, but includes gener	al credit risk adjustments.						
					Standardise	d Approach			
			As of 31	/03/2022			As of 30	/06/2022	
	(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	Comit al communication or comit al least file. So, and a communication of least all relations of least all relatio	70 0 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	70 0 2 3 44 44 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 22 24 44 0 0 0 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 0	32 0 2 0 46 11 0 0 0 0 0 0 0 0 11 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 0 0	0
		(1) Original exposure, unlike E	oposure value, is reported befo	ne taking into account any effec	t due to credit conversion factor	s or credit risk mitigation technic	ues (e.g. substitution effects)		



2022 EU-wide Transparency Exercise Credit Risk - Standardised Approach

DekaBank Deutsche Girozentrale

	Dekabalik Dedische Gliozelitiale								
					Standardise	d Approach			
			As of 31	/03/2022			As of 30,	06/2022	
	(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
LUXEMBOURG	Central covermentate or central basish of Michael devermentate or central absolute Michael development Basish or Michael Coverment Basis or Michael Coverment B	11 0 0 0 1 1 330 0 0 0 0 0 0 0 0 0 0 0 0	11 0 0 1 1 236 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	10 0 0 0 1 1 311 0 0 0 0 0 0 0 0 0 0 0 0	10 0 0 0 1 311 311 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 311 0 0 0 0 0 0 0 0 0 0	°
		(1) Original exposure, unlike E	oposure value, is reported befo	ne taking into account any effec	t due to credit conversion factor	s or credit risk mitigation technic	ques (e.g. substitution effects)		

		(2) Total value adjustments ar exposures, but includes gene		unterparty excludes those for se	curitisation exposures, additiona	il valuation adjustments (AVAs)	and other own funds reduction	ns related to the	
					Standardise	ed Approach			
			As of 31	/03/2022			As of 30,	/06/2022	
		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 am provisions ²
CANADA	Control de securementa e control escape (m. 10.5, %) Encional execurementa e control escape (m. 15.5, %) Public sector entitions Public sector entitions Institutions Lentanticos Entitutions Entitions Entitions	0 0 0 0 0 1122 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 113 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 113 0 0 0 0 0 0 0 0	0 0 0 0 0 23 23 0 0 0 0 0 0 0 0 0 0 0 0	
1	Conective investments uncertakings (CLO)	0	0			0	0	0	

		exposures, but includes gener	al credit risk adjustments.						
					Standardisc	d Approach			
			As of 31,	/03/2022			As of 30	/06/2022	
	(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	Command accommendation or command analogs and social concernmental of local activations and activation of local activations and activation of local activations and activation of local activations and activations ac	0 0 0 133 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 13 13 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 13 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 13 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

(1) Original exposure, unlike Exposure value, in reported before taking into account any effect due to credit convenion factors or credit nisk mispation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty encludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

		exposures, but includes genen		anorparty excludes tridse for se	cunsiation exposures, apptions	vauacon aquioments (AsAs)	and other own runds reduction	is related to the	
					Standardise	d Approach			
			As of 31	/03/2022			As of 30,	06/2022	
		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	20	144	0		7	129	0	
	Regional governments or local authorities Public sector entities Multilateral Development Banks	0 2 0	0 2 0	0		0 2 0	0 2 0	0	
	International Organisations Institutions Corporates	0 10 13	0 10 13	0 5 13		0 10 15	0 10 15	0 5 15	
	of which: SME Retail of which: SME	0	0	0		0	0	0	
	Secured by mortoaces on immovable procerty of which: SNE Exposures in default	0	0	0		0	0	0	
	Items associated with earticularly high risk Covered bonds	0 5	0	0		0 5	0	0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakines (CIU) Equity	0 11 0	0 11 0	0 11 0		0 9 0	0 9 0	9	
	Other exposures Standardised Total ²	0	0		0	0	0	0	

		(2) Total value adjustments ar exposures, but includes gener		anterparty excludes those for se	curitisation exposures, additiona	il valuation adjustments (AVAs)	and other own funds reduction	is related to the	
			S COLUMN SECTION SEC.		Standardise	ed Approach			
			As of 31	/03/2022			As of 30	/06/2022	
		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					2	2		
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0		
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	11	11	6		11	11	5	
	Corporates	0	0	0		0	0	0	
	of which: SME Retail	0	0	0		0	0	0	
	of which: SME	0				0	0		
SPAIN	Secured by mortgages on immovable property	o o		ů		ů	0	o o	
	of which: SMF	o o	0	ō		ō	0	ō	
	Exposures in default	0	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	2	2	0		2	2	0	
	Claims on institutions and corporates with a ST credit assessment	. 0				.0	.0	.0	
	Collective investments undertakings (CIU)	20	20	14		19	19	11	
	Equity Other exposures								
				0					
	Standardised Total ²							4	

					Standardise	d Approach			
			As of 31	/03/2022			As of 30,	/06/2022	
		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 provisions ²
	(min EUR. %) Central governments or central banks	0		0		0	0	0	
	Regional governments or local authorities	0		0		0	0	0	
	Public sector entities	0		0		0	0	0	
	Multilateral Development Banks	0		0		0	0	0	
	International Organisations	0		0		0	0	0	
	Institutions	10	10	3		10	10	5	
	Corporates	0	9	0		0	0	0	
	of which: SME Retail	0					0	0	
	of which: SME			3			0		
SWEDEN	Secured by mortgages on immovable property			1 .			0		
	of which: SME	o o	1	i i		0	0	ı o	
	Exposures in default	i i			0	0	0	i i	
	Items associated with particularly high risk	o o		i i	_	i i	ō	ō	
	Covered bonds	6	6	1		6	6	1	
	Claims on institutions and corporates with a ST credit assessment	0		0		0	0		
	Collective investments undertakings (CIU)	2		2		3	3	3	
	Equity	0		0		0	0	0	
	Other exposures	0	1 .	d a			0		

2022 EU-wide Transparency Exercise Credit Risk - IRB Approach

DekaBank Deutsche Girozentrale

							IRB Ap	oproach					
				As of	30/09/2021					As of 3	31/12/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹			Value adjustments
	(min EUR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted	· ·		Of which: defaulted	provisions
	Central banks and central governments	309	0	27	4	0	1	394	0	118	22	0	1
	Institutions	12,149	0	12,068	2,013	0	8	8,457	0	8,274	1,792	0	8
	Corporates Corporates - Of Which: Specialised Lending	29,925 15.941	285 285	25,325 15,473	13,478 8.171	0	135 121	30,656 16.312	341 341	25,132 15.859	13,926 8.896	0	135 121
	Corporates - Of Which: SME	13,941	200	15,473	0,1/1	0	0	10,312	241	15,659	0,030	0	0
	Retail	ů		0		0	0		0		0		0
	Retail - Secured on real estate property	o o	ő	ő	ő	ő	o o	ő	o o	ő	ő	ő	o o
	Retail - Secured on real estate property - Of W	hich: SME 0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of W	hich: non-Sh	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	316	0	324	836	0		364	0	364	939	0	
	Other non credit-obligation assets				513						670		
	IRB Total ²				16,843						17,349		

(1) Original exposure, unlike Exposure valve, is reported before taking rise account any offect due to credit conversion factors or credit risk religation suchriques (e.g., substitution office).
(2) Bill Tail does not include the Successionism position in the results prior to be 2019 services.
(3) Only the most information contrains are discontined. These has been invested under the following risk: Cumbrise of countriesparty covering up to 59% of total original exposure or Top 15

		IRB Approach											
				As of	30/09/2021					As of	31/12/2021		
		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 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	4,795	0	4,795	305	0	1	1,506	0	1,450	287	0	1
	Corporates	7,970	1	5,747 2,634	2,538	0	13	8,123	1	5,846	2,846	0	13
	Corporates - Of Which: Specialised Lending	2,744	1	2,634	852	0		2,828	1	2,613	1,239	0	9
	Corporates - Of Which: SME	0	0	0	0	0	0	2	0	0	0	0	0
	Retail	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
GERMANY	Retail - Secured on real estate property - Ut Which: SME Retail - Secured on real estate property - Of Which: non-SM	0		0	0	0	0		0	0	0		0
	Retail - Qualifying Revolving			0	0	0	0		0	0	0		0
	Retail - Other Retail	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	73	ō	76	224	ō	ō	73	ō	73	221	ō	ō
	Other non credit-obligation assets												
	IRB Total												

								IRB Ap	proach					
					As of	30/09/2021					As of	31/12/2021		
			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	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central ba	anks and central governments	2	0	2	0	0	0	4	0	4	0	0	0
	Institutio		705	0	705	266	0	2	738	0	738	283	0	- 4
	Corporate		4,185	52	4,005	3,114	0	19	4,171	124	3,989	2,971	0	19
		Corporates - Of Which: Specialised Lending	2,783	52	2,778	2,336	0	14	2,739	124	2,729	2,256	0	15
		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
ONTIED STATES		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	0	0	0
	Equity		117	0	117	285	0	0	153	0	153	372	0	0
		credit-obligation assets												
	IRB Total													

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	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	2,233	0	2,233	498	0	2	1,680	0	1,680	268	0	2
	Corporates	3,670	150	3,662	1,479	0	46	3,862	155	3,835	1,596	0	12
	Corporates - Of Which: Specialised Lending	3,103	150	3,095	1,259	0	46	3,164	155	3,157	1,320	0	12
	Corporates - Of Which: SME Retail	0	0	0	0	0	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
UNITED KINGDOM	Retail - Secured on real estate property - Of Which; non-:		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	
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	8	0	8	18	0	0	9	0	9	20	0	0
	Other non credit-obligation assets												
	TRB Total												

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original I	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments Institutions	0 1.536	0	0 1.536	0 345	0	0 2	0	0	0 1.498	0 362	0	0 2
	Corporates Corporates - Of Which: Specialised Lending	2,346 1,565	0	2,304 1.522	1,073 811	0	6	2,424 1.640	0	2,386 1.602	1,113 860	0	6
	Corporates - Of Which: SME	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
FRANCE	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SM	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
	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	25	0	26	54	0	0	27	0	27	0 56	0	0
	Other non credit-obligation assets IRB Total												

2022 EU-wide Transparency Exercise Credit Risk - IRB Approach

							IRB Ap	proach					
				As of :	30/09/2021					As of	31/12/2021		
		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 Corporates	716 3.061	0	716 1.465	125 1.314	0	0	548 3.130	0	548 1.456	74 1.358	0	0
	Corporates - Of Which: Specialised Lending	3,061 75	0	75	1,314	0	0	3,130	0	1,456	1,358		0
	Corporates - Of Which: SME	73	0	73	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	ō	ō	0	o o	0	ō	0	ō	ō	ō	ō	ō
	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-Sh	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	1	0	1	4	0	0	2	0	2	- 4	0	0
	Other non credit-obligation assets												
	IRB Total												

(1) Origina	il exposure, unlike Exposure valu	z, is reported before taking into	account any effect due to	credit conversion factors of	r credit risk mitigation techniques (e.g.	substitution effects

				As of	30/09/2021					As of 3	31/12/2021		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min 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
l	Institutions	65	0	65	14	0	0	76	0	76	17	0	0
l	Corporates	1,173	0	1,173	479	0	1	1,281	0	1,280	539	0	1
l	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	1,173		1,173	479	0	1 0	1,281	0	1,280	539	0	1 0
l	Corporates - Ut Which: SME Retail			0		0	0						0
l				0		0							0
l	Retail - Secured on real estate property 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-Si			0		0	0		0			0	0
	Retail - Qualifying Revolving			0	0	0	0		0		, i		0
l	Retail - Other Retail	ů		0		0	0			ů	, i		0
l	Retail - Other Retail - Of Which: SME	ů		0		0	0			ů	, i		0
l	Retail - Other Retail - Of Which: non-SME	ů,	0	0	0	0	0		0	ő	o o	0	0
I	Equity	6	ı ö	6	16	0	0	9	ı ő	9	24	0	0
l	Other non credit-obligation assets												
İ	IRB Total												

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

								IRB Ap	proach					
					As of	30/09/2021					As of	31/12/2021		
			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	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
		anks and central governments	6	0	6 643	100	0	0	7	0	7	1 107	0	0
	Institutio		715				0		759	0	686			
	Corporat		357		355	82	0		361	0	360	74		0
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	127		126	44			112		111	32		0
	Retail	Corporates - Ut Which: SME			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 - Of Which: SME	0			0	0	0	0	0	0		0	0
SWITZERLAND		Retail - Secured on real estate property - Of Which: sone Retail - Secured on real estate property - Of Which: non-Si	0			0	0	0	0	0	0		0	0
		Retail - Qualifying Revolving		0	0	0	0		0	0	0			0
		Retail - Other Retail		0	0						0	o o		0
		Retail - Other Retail - Of Which: SME							0	0	0	ů		0
		Retail - Other Retail - Of Which: non-SME	0	0	l ő	ň	0	0	0	0	0	ň	0	0
	Equity	Made - Oute Made - Of Willel: Heli-She	-			15		, ,	7		7	17		0
	Other no	n credit-obligation assets	_			.,	Ů			Ů			, i	Ů
	IRB Tota													

							IRB Ap	proach					
				As of :	30/09/2021					As of :	31/12/2021		
		Original I	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	154	0	131	46	0	0	167	0	144	43	0	0
	Corporates	957	0	825	344	0	3	947	0	821 389	330 174	0	3
	Corporates - Of Which: Specialised Lending	408	0	398	194	0	3	398	0	389	174	0	3
	Corporates - Of Which: SME Retail	0	0	0	0	0	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
NETHERI ANDS	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0		0	0
THE THERE WEDS	Retail - Secured on real estate property - Of Which: non-Si	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
	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	15	0	16	34	0	0	15	0	15	31	0	0
	Other non credit-obligation assets	13		10	34	0		15	U	15	31		-
	IRB Total	(1) Orininal evens											

¹⁹ Original exposure, utilise 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	30/09/2021					As of	31/12/2021		
		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	405	0	405	157	0	1	458	0	458 344	151	0	1
	Corporates	332 91	0	331 90	125 38	0	0	345 86	0	344 85	129 46		0
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	91	0	90	38	0	0	86	0	85	46		
	Corporates - UF Which: SME 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	0	0	0	0		0		0
SPAIN	Retail - Secured on real estate property - Of Which: non-Si	0	0	0	0	0	0	0	0	0	ů .	0	0
	Retail - Qualifying Revolving	ō	0	0	0	ō	ō	0	ō	ō	ō	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	7	0	8	19	0	0	7	0	7	19	0	0
	Other non credit-obligation assets												
1	IRB Total												

⁽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).

							IRB Ap	proach					
				As of	30/09/2021					As of	31/12/2021		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	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	0	0	0	0	0	0	0	0	0	0	0	0
i	Institutions	60	0	60	12	0	0	67	0	67	17	0	0
i	Corporates	435	0	397	197	0	2	429	0	392	209	0	2
i	Corporates - Of Which: Specialised Lending	263	0	225	142	0	2	258	0	221	154	0	2
i	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
1	Retail	0	0	0	0	0	0	0	0	0	0	0	0
i	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
SWEDEN	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
SWEDEN	Retail - Secured on real estate property - Of Which: non-Si	0	0	0	0	0	0	0	0	0	0	0	0
i	Retail - Qualifying Revolving Retail - Other Retail	0	0	0	0	0	0	0	0		0	0	
i			0	0	0	0		0	0				
1	Retail - Other Retail - Of Which: SME	0	0	0	0	U	0		0	0	0	0	0
i	Retail - Other Retail - Of Which: non-SME	0	0	0	0		0	0	0		0		
1	Equity	2		2	3	0		1		1	3		0
i	Other non credit-obligation assets												
	IRB Total		ure, unlike Exposu										

Credit Risk - IRB Approach

DekaBank Deutsche Girozentrale

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original E	xposure ¹	Exposure Value ¹	Risk exposur	e amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	377	0	104	20 1.991	0	1	437 14.659	0	171 14.571	32 2.274	0	1
	Institutions	11,205 31,675	341	11,118 25,995	1,991		173	33,343	354	27,547	2,274	0	167
	Corporates Corporates - Of Which: Specialised Lending	16.889	341	16,370	8.875	0	152	16.805	354	16.316	8.322	0	146
	Corporates - Of Which: SME	2	0	0	0,073	0	0	2	0	0	0,322	0	0
	Retail	0	0	0	0	0	0	0		0	0	0	0
	Retail - Secured on real estate property	ō	ō	ō	0	ō	0	ō	ō	ō	0	ō	ō
Consolidated data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	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	0 371	0	0 379	0 973	0	0	0 358	0	364	0 950	0	0
	Equity	3/1	0	3/9	9/3 655			358		399	950 728	0	
	Other non credit-obligation assets IRB Total ²				17.824						18,346		

							IRB Ap	proach					
				As of :	31/03/2022					As of	30/06/2022		
		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	3,165	0	3,112	352	0	0	6,466	0	6,411	423	0	0
	Corporates	8,779	1	6,430	3,294	0	7	9,413	1	7,021	3,690	0	4
	Corporates - Of Which: Specialised Lending	3,024	1	2,680	1,376	0	6	3,021	1	2,775	1,258	0	3
	Corporates - Of Which: SME	2	0	0	0	0	0	2	0	0	0	0	0
	Retail	0	0	0	0	0		0	0	0	0	0	0
	Retail - Secured on real estate property		0	0				0			0	0	0
GERMANY	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-Sf	0	0	0	0	0		0	0	0	0	0	0
	Retail - Qualifying Revolving		0	0	0				0		0		0
	Retail - Other Retail		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			, a			0	0		0
	Equity	75	0	78	232	0	o o	50	0	52	158	0	0
	Other non credit-obligation assets	- 15	_	- 12								_	
	IRB Total												

								IRB Ap	proach					
					As of	31/03/2022					As of	30/06/2022		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	· uice		Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
	Central ba	nks and central governments	0	0	0	0	0	0	60	0	60	7	0	0
	Institution		896	0	896	327	0	0	872	0	872	332	0	0
	Corporate		4,580	124	4,388	2,769	0	52	4,890	133	4,693	2,814	0	49
		Corporates - Of Which: Specialised Lending	3,139	124	3,123	2,162	0	40	3,296	133	3,281	2,096	0	36 0
		Corporates - Of Which: SME	0	0		0	0	0	U	0	0	0	0	
	Retail	Retail - Secured on real estate property			0	0			0			0		0
				0	0				0			0		0
UNITED STATES		Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-St		0	0				0			0		0
		Retail - Secured on real estate property - Ut Which: non-St Retail - Qualifying Revolving		0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail		0	0	0				0		0		0
		Retail - Other Retail - Of Which: SME		0	0	0				0		0		0
		Retail - Other Retail - Of Which: non-SME		0	0	0	0		0	0	0	0	0	0
	Equity	Recall - Other Recall - Of Wild I: Holl-sine	154		154	380			201		201	506	0	0
		credit-obligation assets	131		131	300			201		101	300		
	IRB Total													

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

							IRB Ap	proach					
		1		As of	31/03/2022					As of	30/06/2022		
		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, %)	1	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	14	0	14	3	0	0
	Institutions	1,859	0	1,859	313	0	0	1,091	0	1,091	296	0	0
	Corporates	3,928	153	3,901	1,679	0	63	4,650	154	4,624	1,624	0	62
	Corporates - Of Which: Specialised Lending	3,228	153	3,221	1,434	0	63	3,169	154	3,165	1,361	0	62
	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 KINGDOM	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-S	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	8	0	8	15	0	0	9	0	9	19	0	0
	Other non credit-obligation assets												
	IRB Total												

	•						IRB Ap						
							IND AP	proacti					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original I	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	0	0	0	0	0	0	0	0	0	0	0
	Institutions	1,456	0	1,456	316	0	0	1,811	0	1,811	353	0	0
	Corporates	2,388	0	2,352	1,125	0	4	2,350	0	2,311	1,089	0	4
	Corporates - Of Which: Specialised Lending	1,614	0	1,579	830	0	4	1,555	0	1,516	777	0	
	Corporates - Of Which: SME 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
	Retail - Secured on real estate property - Of Which: SME		0		0	0	0	0	0	0	0		0
FRANCE	Retail - Secured on real estate property - Of Which: non-Si		0	0	0	0	0	0	0	0	0		0
	Retail - Qualifying Revolving				0	0	0	0			0		0
	Retail - Other Retail	ő	ő	ő	ŏ	ő	ő	0	ő	ő	o o	ő	ő
	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
	Equity	30	0	31	65	0	0	12	0	14	29	0	0
	Other non credit-obligation assets												
	IRB Total												

Credit Risk - IRB Approach DekaBank Deutsche Girozentrale

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	•		Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	490	0	490	47	0	0	419	0	419	38	0	0
	Corporates	3,235	0	1,508	1,415	0	0	3,243	0	1,433	1,344	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	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
LUXEMBOURG	Retail - Secured on real estate property - Of Which: SME	0	0	0	0		0		0	0	0	0	0
LOXEIIDOOKG	Retail - Secured on real estate property - Of Which: non-S Retail - Qualifying Revolving		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
	Retail - Other Retail - Of Which: SME		0	0	0		0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME Equity		0			0					2	0	0
	Other non credit-obligation assets		0	- 4	•						3		
	IRB Total												
	ING TOTAL				anorted before taking in								

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		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	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	659	0	659	63	0	0	790	0	790	87	0	0
	Corporates	1,335	0	1,335	552	0	1	1,331	0	1,331	590	0	1
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	1,335	0	1,335	552 0	0	1	1,330	0	1,330	588	0	1 0
	Corporates - Of Which: SME Retail		0		0	0	0	0			0		0
		0	0	0			0	U	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	0
CANADA	Retail - Secured on real estate property - Of Which: non-St Retail - Secured on real estate property - Of Which: non-St		0		0	0	0	0	0		0	0	0
CHELDIT	Retail - Secured on real estate property - Ut Which: non-sr Retail - Qualifying Revolving		0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail		0		0	0	0	0	0	0	0		0
l	Retail - Other Retail - Of Which: SME			0	0	0	0	0		0	,	0	0
l	Retail - Other Retail - Of Which: non-SME		0	0	0	0	0	0	0	0	ň	0	0
1	Equity			ů	21		0	11		11	29	0	0
	Other non credit-obligation assets		Ů				-	**	_		.,	-	
	IRB Total												

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

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposur	e amount	Value adjustments and	Original	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	8	0	8	1	0	0	9	0	9	1	0	0
	Institutions	809	0	738	110	0	0	1,029	0	967	167	0	0
	Corporates	252	0	251	61	0	0	169	0	168	51	0	0
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	106	0	105	31	0	0	103	0	102	30	0	0
	Corporates - Or Which: SME Retail		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
	Retail - Secured on real estate property - Of Which: SME		0				0	0	0				0
SWITZERLAND	Retail - Secured on real estate property - Of Which: non-Si		0				0	0	0				0
	Retail - Qualifying Revolving		0	0		0	0	0	0		0		0
	Retail - Other Retail		0		o o		0	0					0
	Retail - Other Retail - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	ő	0	ő	ō	0	ő	l ő	ő	l ő	ō		ŏ
	Equity	8	0	8	18	0	ō	9	ō	9	20		0
	Other non credit-obligation assets												
	IRB Total												

								IRB Ap	proach					
		[As of	31/03/2022					As of	30/06/2022		
			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	· unoc		Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
		s and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions		173	0	151	46	0	0	182	0	160	45	0	0
	Corporates		887 379	0	776 373	317 166	0	1	895 358	0	786 353	353 158		1
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	3/9	0	3/3	166		0	358	0	353	158		1
	Retail	Corporates - Or Which: SME		0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property		0	0	0		0		0				0
		Retail - Secured on real estate property - Of Which: SME		0	0	0		0		0				0
NETHERLANDS		Retail - Secured on real estate property - Of Which: non-Si		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
		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
		Retail - Other Retail - Of Which: non-SME		0	0	0	0		0	0	0	0		0
	Equity		13	0	15	31	0	0	7	0	8	18	0	0
	Other non cr	edit-obligation assets												
	IRB Total													

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

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure	Risk exposure	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	0	0	0	0	0	0	0	0	0	0	0
	Institutions	470	0	470	152	0	0	595	0	595	248	0	0
	Corporates	334	0	333	140	0	0	337	0	336	124	0	0
	Corporates - Of Which: Specialised Lending	84	0	83	45	0	0	80	0	79	34	0	0
	Corporates - Of Which: SME Retail	0	0	0	0	0	0	0	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
SPAIN	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-Si	0	0	0	0	0	0	0	0	0	0		0
517411		0	0	0			0	0	0		0		0
	Retail - Qualifying Revolving Retail - Other Retail	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	0	0		0		0
	Retail - Other Retail - Of Which: non-SME Equity	7	1 0		20			0	0	1 2	ů,		1 0
	Other non credit-obligation assets		- U		20			•			,		
	IRB Total												

							IRB Ap	proach					
				As of	31/03/2022					As of	30/06/2022		
		Original	Exposure ¹	Exposure	Risk exposur	amount	Value adjustments and	Original	Exposure ¹	Exposure	Risk exposur	amount	Value adjustment 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	0	0	0	0	0	0	0	0	0	0	0
	Institutions	148	0	148	37	0	0	223	0	223	36	0	0
	Corporates	515	0	468	271	0	0	627	0	585	260	0	0
	Corporates - Of Which: Specialised Lending	291	0	244	196	0	0	331	0	288	160	0	0
	Corporates - Of Which: SME		0	0	0	0	0	0	0		0	0	0
	Retail		0	0	0			0			0	0	0
	Retail - Secured on real estate property	0	0		0	0	0	0	0	0	0	0	
SWEDEN	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-Si	0	0	0	0	0	0	0	0		0	0	0
SHEDEN	Retail - Qualifying Revolving		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
	Retail - Other Retail - Of Which: SME		0		0	0	0	0			0	0	0
			0		0			0			0		0
	Retail - Other Retail - Of Which: non-SME Equity	ů	0	1	2	0	0	2	0	2	6	0	0
	Other non credit-obligation assets				,								_
	IRB Total						1						_
	IND TOTAL	(1) Original exp											



General governments exposures by country of the counterparty

						De	kaBank Deutsche Giroze	ntrale						
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance si	neet exposures	
			Total carrying amount of		Non-derivative financial a	ssets by accounting portfolic		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 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	
[0 - 3M [Austria	0 3 0 3 0 2 2	0 3 0 3 0 2 0	0 0 0 0 2 2		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 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more	Belgium	0 0 4 4 0 12 201 221	0 0 4 4 0 12 201	0 0 0 0 0 0 201		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 4 4 4 0 12 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000		0
[0 - 3M	Bulgaria													
[0 - 3M [3M - 1Y	Cyprus													
TO - 3M	Czech Republic													
TO - 3M	Denmark	0 0 0 0 0	0 1 0 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 - 3M [13M - 1Y [13M - 1Y [13Y - 2Y [12Y - 3Y [13Y - 5Y [15Y - 10Y [10Y - more Total	Estonia													



General governments exposures by country of the counterparty

(min EUR) On balance sheet Non-derivative financial assets by account of non-derivative financial assets by account of non-derivative financial assets of ending the financial assets of each of short.	As of 31/12/2021 Direct exposures Derivatives	Off balance sheet Off-balance sheet exposures	
Non-derivative financial assets by account	Derivatives		
Non-derivative financial assets by accoun			
Non-derivative financial assets by account		Off-halance cheet exposures	
Residual Maturity Country / Region Total gross carrying amount of non- mon-derivative infancial	g portfolio Derivatives with positive fair value Derivatives with negative fair va		Risk weighted exposure amount
derivative financial assets assets (net of short positions) of which: Financial assets of which: Financial assets held for trading through profit or loss of properties of which: Financial assets of which: Fina	l assets at of which: Financial assets at http://doi.org/10.000/10.0000000000000000000000000000	Nominal Provisions unt	
10 - 2M			
To -3M	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
10 - 2M1	300 299 2 103 -2 300 12 0 30 -10 999 233 7 248 -36 178 178 6 240 -19 71 386 45 1,440 -5 50 716 147 4,150 -136 0 1,046 1,353 2,891 -13 1,807 2,871 1,559 9,101 -221	175 0 0 0 1 1,950 101 1 1,950 50 0 0 1,140 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	40
10 - 3M 13M - 17F 13Y - 27F 12Y - 27F 13Y - 57F 13Y - 57F 15Y - 10YF 10Y - more Total			
[0 - 3M			
[0 - 3M [
10-3M1	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 [0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
10 - 3M1	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	10



General governments exposures by country of the counterparty

						De	kaBank Deutsche Giroze	ntrale						
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	heet exposures	
					Non-derivative financial a	ssets by accounting portfolio	•	Derivatives with po	sitive 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-derivitive 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 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 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 [Luxembourg					0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 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	Malta													
[0 - 3M [Netherlands													
10 - 3M	Poland		0 0 0 5 5 6 3 3 0				0 0 0 5 3 0		0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 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 Total	Portugal						·			·				
Total	Romania													
Total Tota	Slovakia		0 0 2 2 0 0 0 0 2 2 2				0 0 2 0 0 2		0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 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 Tota	Slovenia		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 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 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0		



General governments exposures by country of the counterparty

				DekaBank Deutsche Girozentrale											
							As of 31/12/2021			_					
						Direc	ct exposures								
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet		
												Off-balance sl	heet exposures		
					Non-derivative financial as	ssets by accounting portfolio	•	Derivatives with po	sitive 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-derivitive 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 [Spain	77	0 5 5 0 0 0 2 2 2 2 2 8 8 8 8	77.			0 5 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 - 3M [Sweden	4	45 7 7 7 9 0 0 0 0 0 0 0 0 5 2 52	4			0 0 0 0 0			0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		000000000000000000000000000000000000000	
[0 - 3M [United Kingdom	377	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	377 377			000000000000000000000000000000000000000			0 0 0 0 0	0 0 0 0 0	0 0 0 0 0			
[0 - 3M [Iceland														
To - 3M	Liechtenstein														
[0 - 3M [Norway														
[0 - 3M [Australia														
[0 - 3M [Canada	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			
To -3M	Hong Kong		1												



General governments exposures by country of the counterparty

			DekaBank Deutsche Girozentrale											
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with pos	sitive 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] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	u.s.	0 0 0 0 103 256 372	0 0 0 0 0 105 2665 372	0 0 0 0 0 105 266 372	() () () () () () () () () ()	0 0 0 0 0	0 0 0 0	0 0 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	China													
f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y - more	Switzerland													
[0 - 3M [Other advanced economies non EEA													
0 - 3M 3M - 1Y 13M - 1Y 12Y - 2Y 2Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more Total	Other Central and eastern Europe countries non EEA													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Middle East													
Total Total Total Total Total Total Total	Latin America and the Caribbean													



General governments exposures by country of the counterparty

			DekaBank Deutsche Girozentrale											
							As of 31/12/2021	L						
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial as	ssets by accounting portfolio		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] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Africa	55: 100: 191:	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 54 106 28 188		000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 6 53 27		0 0 0 0 0 0 0 0 0
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Others	3; 9; 17.	2 32 0 0 2 92 1 1111 0 0 0 0 36 2 332	0 0 0 0 0 0 36		32 0 92 171 0 0 0 0 0 0 295	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			C C C C C C C C C C C C C C C C C C C	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000		

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 loans 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 Angentrias, Bellas, Bolivia, Barall, Citile, Colonbia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Beharder, Gereada, Gustermala, Guyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and Heise, S. Vincent and Heise, S. Lucia,

Africa Agenta, Egypt, Monroco, South Africa, Angolas, Benni, Rotswanea, Burksine Face, Burundi, Cameroon, Cape Verder, Certifial Microan Republic Of The, Cife D'Noire, Equatorial Guines, Estrea, Ethiopia, Gabon, Gambia, Ghana, Guines, Guines-Bissau, Kenya, Lesothi, Liberia, Madagascar, Malawi, Mall, Mauritaus, Maurita

- (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.

(8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAAP



General governments exposures by country of the counterparty

			DekaBank Deutsche Girozentrale											
							As of 30/06/2022	!						
						Direc	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance si	heet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	sitive 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 [Austria	0 3 10 3 0 5 76	0 3 10 3 0 5 76	0 0 10 0 0 76 86		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 5 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	(((((((((((((((((((
[0 - 3M [3M - 1Y [11 - 2Y [22 - 3Y [37 - 5Y [57 - 10Y [10Y - more	Belgium	0 4 4 0 2 2 20 188 218	0 4 4 0 2 20 188 218	0 0 0 0 0 0 1888		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 4 4 0 2 20 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	(((((((((((((((((((
[0 - 3M 1 1 1 1 1 1 1 1 1	Bulgaria													
[0 - 3M [3M - 17 [11 - 27 [12 - 37 [13 - 57 [15 - 107 [15 - 107 [107 - more]]]	Cyprus													
[0 - 3M [Czech Republic													
[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 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 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 [Estonia													



General governments exposures by country of the counterparty

		DekaBank Deutsche Girozentrale												
							As of 30/06/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sh	neet exposures	
					Non-derivative financial as	sets by accounting portfoli	,	Derivatives with pos	sitive 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] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Finland													
[0 - 3M [France	0 113 0 0 3 1 15 399 529	0 0 3 15 398	0 113 0 0 0 0 0 398	0 0 0 0		0 0 0 3 15 0	0 0 0 0 0	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0
[0 - 3M [Germany	1,052 643 1,105 11-13 346 933 1,046 5,246		128 11 83	0	11 320 80 ((4:	153 152 178 104 263 751 889 2,490	0 3 20 32 57 613 604	23 835 1,338 1,175 1,306 5,415 2,757 12,848	-3 -7 -9 -10 -43 -39 -36	650 775 600 620 1,070 839 508	0 100 3 0 0 30 26	0 0 0 0	3
[0 - 3M [Croatia													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Greece													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hungary													
Total Tota	Ireland	0 0 0 1 15 18	0 0 4 0 2 15 18	0 0 0 0 0 0 18	0 0 0 0 0		0 0 4 0 2 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	000000000000000000000000000000000000000	0
To - 3M	Italy	37	3 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 3 7 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	
Total Tota	Latvia	33 34 48	0 0 0 32 48 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0		0 0 0 32 48 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	17



General governments exposures by country of the counterparty

		DekaBank Deutsche Girozentrale												
							As of 30/06/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
					No. decision for the second				alah sa fada sa kara			Off-balance sl	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short		Non-derivative financial as	sets by accounting portfoli	•	Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
		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 [Lithuania		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 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 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 [Luxembourg	22 22 11 16	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 28 0 5 10 6 49	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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 5 5 3 3 3 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 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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 Total	Portugal													
[0 - 3M [Romania													
[0 - 3M [Slovakia		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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 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 - 3M [Slovenia		0 0 0 0 0 0 0 2 2 2 2 2 2 2 2 2	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 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

		DekaBank Deutsche Girozentrale												
							As of 30/06/2022	1						
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	heet exposures	
					Non-derivative financial as	sets by accounting portfoli	0	Derivatives with pos	sitive 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] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Spain	66	0 0 0 2 2 0 55	0 0 0 0 0 0 65	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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 [Sweden		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	0 0 0 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 [United Kingdom	288 281	0 0 0 0 0 0 0 288	0 0 0 0 0 0 288	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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	Iceland													
To - 3M	Liechtenstein													
[0 - 3M] [3M - 1Y[[1Y - 2Y[[2Y - 3Y[[3Y - 5Y[[5Y - 10Y[[10Y - more Total	Norway													
10-28 0-3M 13M-1Y 11Y-2Y 12Y-3Y 13Y-5Y 15Y-10Y 10Y-more	Australia													
Total	Canada	3	0 0 0 0 0 0 19	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0		
Total	Hong Kong	13	19				v	U			0			5



General governments exposures by country of the counterparty

			DekaBank Deutsche Girozentrale											
							As of 30/06/2022							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive 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] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	u.s.	(((100 133 238	0 0 0 0 0 103 137 239	0 0 0 0 0 103 137 239	() () () () () () () () () ()	0 0 0 0 0	0 0 0 0 0	0 0 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	China													
[0 - 3M [Switzerland													
[0 - 3M [Other advanced economies non EEA													
0 - 3M 3M - 1Y 13M - 1Y 12Y - 2Y 2Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more Total	Other Central and eastern Europe countries non EEA													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Middle East													
10 - 3M 3M - 1Y	Latin America and the Caribbean													



General governments exposures by country of the counterparty

Dala Bank Davitasha Ciranantuala

			DekaBank Deutsche Girozentrale											
							As of 30/06/2022	2						
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance si	heet exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	n 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	Africa	0 0 0 5 51 1111 36	0 0 0 0 50 111 36	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 50 111 36 197		000000000000000000000000000000000000000		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 41 23 68		
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y] [10Y - more	Others	1 0 0 0 0 1	1 0 0 0 0 0 1 1 30	1 0 0 0 0 1 1 30	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0				0 0 0 0	0 0 0 0 0		
		Residual Maturity Country / Region [0.30f] [3W.217] [3W.227] [3Y.297] [3Y.297] [3Y.397] [3W.307] [100la] [6.3Mf] [3M.317] [17.207] [17.207] [17.207] [17.207] [17.207] [17.207] [17.207] [17.207] [17.207] [17.207] [17.207]	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets 10-3Mf	Total carrying amount of non-derivative financial assets	Total gross carrying amount of non-derivative financial assets Total carrying amount of non-derivative financial assets Country / Region Total gross carrying amount of non-derivative financial assets (net of short positions)	Total gross carrying amount of non-derivative financial assets Total gross carrying amount of non-derivative financial assets Total carrying amount of non-derivative financial assets Of which: Financial assets Non-derivative financial assets Non-derivative financial assets Of which: Financial assets Non-derivative financial assets Of which: Financial assets Ned for trading Of which: Financial assets Of which: Financial assets	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolic assets (net of short positions) Total carrying amount of non-derivative financial assets (net of short positions) of which: Financial assets designated at fair value through profit or loss for which: Financial assets designated at fair value through profit or loss fair value through other comprehensive income Total carrying amount of non-derivative financial assets of which: Financial assets a designated at fair value through profit or loss fair value through other comprehensive income Total carrying amount of non-derivative financial assets and assets at lost of which: Financial assets and assets at lost of which: Financial assets and assets at lost of which: Financial assets at lost of which: Financial assets and assets at lost of which: Financial assets and assets at lost of which: Financial assets and the positions	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets of which: Financial assets held for trading I 0 - 3M I	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets of which: Financial assets of which: Financial assets at fair value through other comprehensive income Total gross carrying amount of non-derivative financial assets at fair value through other comprehensive income Total gross carrying amount of non-derivative financial assets at fair value through other comprehensive income Total gross carrying amount of n	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets of which: Financial assets by accounting portfolio Derivatives with positive fair value Total arrying amount of non-derivative financial assets of which: Financial assets designated at fair value through profit or loss Total gross carrying amount of non-derivative financial assets asset (out of short positions)	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets Total gross carrying amount of non-derivative financial assets by accounting portfolio Derivatives with positive fair value On balance sheet Non-derivative financial assets by accounting portfolio Derivatives with positive fair value Derivatives with positive fair value On balance sheet Non-derivative financial assets by accounting portfolio Derivatives with positive fair value Derivatives with positive fair value On balance sheet On balance sheet Non-derivative financial assets by accounting portfolio Derivatives with positive fair value Derivatives with positive fair value On balance sheet On balance sheet Non-derivative financial assets by accounting portfolio Derivatives with positive fair value Derivatives with positives fair value Derivatives with positive fair value De	Residual Maturity Country / Region Total gross carrying amount of moderivative financial assets by accounting portfolio Total gross carrying amount of moderivative financial assets by accounting portfolio Total gross carrying amount of moderivative financial assets by accounting portfolio Total gross carrying amount of moderivative financial assets by accounting portfolio Total gross carrying amount of moderivative 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amount of moderivative financial assets by accounting portfolio Total gross carrying amount of moderivative financial assets by accounting portfolio Total gross carrying amount of moderivative financial assets by accounting portfolio Total gross carrying amount of moderivative financial assets by accounting portfolio Total gross carrying amount of moderivative financial assets by accounting portfolio Total gross carrying amount of moderivative financial assets by accounting portfolio Total gross carrying amount of moderivative financial assets by accounting portfolio Total gross carrying amount of	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio For indication in the control of which: Financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting portfolio For indication in the control of which is financial assets by accounting po	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Total corrying amount of non-derivative financial assets by accounting portfolio Off-balance sheet exposures Non-derivative financial assets by accounting portfolio Derivatives with positive fair value Derivatives with positive fair value Derivatives with positive fair value Derivatives with negative fair value Derivatives with negative fair value Total gross carrying amount of non-derivative financial assets of which: Financial assets at an an analysis of which in the positive fair value Total gross carrying amount of non-derivative financial assets of which in the positive fair value Total gross carrying amount of non-derivative financial assets of which in the positive fair value Total gross carrying amount of non-derivative financial assets of which in the positive fair value Total gross carrying amount of non-derivative financial assets of which in the positive fair value Total gross carrying amount of non-derivative financial assets of which in the positive fair value Total gross carrying amount of non-derivative financial assets of which in the positive fair value Total gross carrying amount of non-derivative financial assets of which in the positive fair value Total gross carrying amount of non-derivative financial assets of which in the positive fair value Total gross carrying amount of non-derivative financial assets of which in the positive fair value Total gross carrying amount of non-derivative financial assets of which in the positive fair value Total gross carrying amount of non-derivative financial assets of which in the positive fair value Total gross carrying amount of non-derivative financial assets of which in the positive fair value Total gross carrying amount of non-derivative financial assets of which in the positive fair value Total gross carrying amount of non-derivative financial assets of which in the positive fair value Total gross carryi

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 loans 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, Bellas, Bolivia, Brazil, Citila, Cicolinetia, Costal Rica, Dominica, Dominica Republic, Equadry, El Sahador, Geranda, Gustenala, Guyana, Halli, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peny, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobago, Unguay, Venezuela, Antiba, Bahamas, Barbados, Guyana, Halli, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peny, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobago, Unguay, Venezuela, Antiba, Bahamas, Barbados, Guyana, Halli, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peny, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobago, Unguay, Venezuela, Antiba, Bahamas, Barbados, Guyana, Halli, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peny, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobago, Unguay, Venezuela, Antiba, Guita, Pinamas, Barbados, Guyana, Halli, Honduras, Jamaica, Mexico, Nicaragua, Pinamas, Paraguay, Peny, S. Kitts and Nevis, S. Lucia, S. Vincent and Halli, Honduras, Jamaica, Mexico, Nicaragua, Pinamas, Paraguay, Peny, S. Kitts and Nevis, S. Lucia, S. Vincent and Halli, Honduras, Jamaica, Mexico, Nicaragua, Pinamas, Peny, Pinamas, Paraguay, Peny, S. Kitts and Nevis, S. Lucia, S. Vincent and Halli, Honduras, Jamaica, Pinamas, Pinam

Africa Agenta, Egypt, Monroco, South Africa, Angolas, Benni, Rotswanea, Burksine Face, Burundi, Cameroon, Cape Verder, Certifial Microan Republic Of The, Cife D'Noire, Equatorial Guines, Estrea, Ethiopia, Gabon, Gambia, Ghana, Guines, Guines-Bissau, Kenya, Lesothi, Liberia, Madagascar, Malawi, Mall, Mauritaus, Maurita

- (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.
 (8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAMP

Performing and non-performing exposures DekaBank Deutsche Girozentrale

				As of 30/09/2021								As of 31/12/2021				
		Gross o	arrying amount/ Nominal amount		Accumulated imparts of the control o	pairment, accumulated negative changes in fair dit risk and provisions ^{4,8}	Collaterals and		Gross ca	arrying amount/ Nomina	lamount		Accumulated important value due to crea	pairment, accumulated no fit risk and provisions ^{4,8}	egative changes in fair	Collaterals and
		Of which performing but past due >30 days	Of which non-performin	g ^t	On performing exposures ²	On non-performing exposures ¹	financial guarantees received on non- performing exposures		Of which performing but past due >30 days		Of which non-performing	y.	On performing exposures ²	On non-perform	ning exposures ²	financial guarantees received on non- performing exposures
(min EUR)		and <=90 days	Of which: defaulted	Of which Stage 3		Of which Stage 3			and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3	
Cash balances at central banks and other demand deposits	21,00	3 0	0 (0	۰	0	0	18,584		0	0		۰	0	0	0
Debt securities (including at amortised cost and fair value)	9,75	в о	0 (6		0	9,345	0	0	0		5	0	0	0
Central banks		0 0	0			0	0 0		0		0			0		0
General governments	2,74	8 0				0	0 0	2,240	7 0		0			0		0
Credit institutions	2,62	5 0				0	0 0	2,528	в 0		0			0		0
Other financial corporations	2,46	8 0	0		1	. 0	0 0	2,511	0		0		1	0		0
Non-financial corporations	1,91	7 0	0		4		0 0	2,056	9 0		0		4	0		0
Loans and advances(including at amortised cost and fair value)	45,59	6 0	276 276	276	84	61 6	1 212	42,411	. 0	330	330	330	87	86	86	242
Central banks	87	2 0	•			0		73	4 0		0			0		0
General governments	3,04	9 0	•		2	0	0	3,13	1 0		0		1	0		٥
Credit institutions	14,00	2 0	0	0 0		0		10,664	4 0		0		c	0		0
Other financial corporations	10,37	7 0			2	0		10,100	5 0		0		2	0		0
Non-financial corporations	17,27	S 0	276 27	5 276	80	61	1 212	17,768	в 0	330	330	330	83	86	86	242
of which: small and medium-sized enterprises	7,77	8 0	45 4	5 45	38	16	6 26	8,043	7 0	118	118	118	44	27	23	91
of which: Loans collateralised by commercial immovable property	7,65	2 0	162 16	2 162	42	35	5 127	7,94	2 0	236	236	236	28	62	63	173
	-				1		1	•					1			
Households	2	1 0				0	0		0	0	0			0	0	٥
of which: Loans collateralised by residential immovable property			0			0			0		0			0		0
of which: Credit for consumption			0			0			0		0		c	0		0
DEBT INSTRUMENTS other than HFT	76,35	7 0	276 276	276	90	61 6	1 212	70,340	0	330	330	330	92	86	86	242
OFF-BALANCE SHEET EXPOSURES	12,86	9	4		93	0	0	13,292	2	3	3	0	84	0	0	0

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Performing and non-performing exposures

DekaBank Deutsche Girozentrale

					As of 31/03/2022									As of 30/06/2022				
		Gross c	arrying amount/ Nomina	il amount		Accumulated imp	pairment, accumulated ne lit risk and provisions ^{4,8}	gative changes in fair	Collaterals and		Gross ca	arrying amount/ Nomina	l amount		Accumulated impa value due to credit	irment, accumulated no risk and provisions ^{4,8}	gative changes in fair	Collaterals and
		Of which performing but past due >30 days		Of which non-performing	y.	On performing exposures ²	On non-perform	ing exposures ²	financial guarantees received on non- performing exposures		Of which performing but past due > 30 days		Of which non-performing	9*	On performing exposures ²	On non-perforn	ning exposures ³	financial guarantees received on non- performing exposures
(min EUR)		and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3			and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3	
Cash balances at central banks and other demand deposits	21,578	0			0	0	0	0	0	20,232	2 0	0			0	0	0	0
Debt securities (including at amortised cost and fair value)	9,707					7			0	9,804	4 0	0			6	0		0
Central banks		0			0	0	0	0	0		0 0	0			0	0	0	
General governments	1,680	0			0	0	0	0	0	1,41	7 0	0			0	0	0	
Credit institutions	3,277	0			0	1	0	0	0	3,37	5 0	0			1	0	0	0
Other financial corporations	2,473	0			0	1	0	0	0	2,53	6 0	0			1	0	0	
Non-financial corporations	2,277				0	5	0	0	0	2,47	6 0	0			4	0	0	
Loans and advances(including at amortised cost and fair value)	49,302		331	. 331	331	74	85	85	243	53,055	5 1	344	344	344	49	84	84	258
Central banks	1,516	5 0			0	0	0	0	0	2,12	7 0	0			0	0	0	0
General governments	2,661	. 0			0	1	0	0	0	2,66	1 0	0			1	0	0	۰
Credit institutions	16,380	0			0	0	0	0	0	18,86	9 0	0			0	0	0	0
Other financial corporations	10,255	5 0			a	2	0	a	0	10,79	1 1	0			2	0	0	
Non-financial corporations	18,474	0	331	. 331	. 331	71	85	85	243	18,56	6 0	344	344	4 34	45	84	84	258
of which: small and medium-sized enterprises	7,806	3 0	118	118	118	33	25	25	92	8,28	1 0	125	125	5 125	20	23	23	102
of which: Loans collateralised by commercial immovable property	8,346	5 0	237	237	237	25	61	61	173	8,29	7 0	244	24	4 24	17	62	62	181
Households	17	7 0			a	0	0	0	0	4	1 0	0			0	0	0	
of which: Loans collateralised by residential immovable property		0			a	0	0	0	0		0 0	0			0	0	0	
of which: Credit for consumption		0	c	c	a	0	0	0	0		0 0	0			0	0	0	
DEBT INSTRUMENTS other than HFT	80,586		331	. 331	331	81	85	85	243	83,091	1 1	344	344	344	54	84	84	258
OFF-BALANCE SHEET EXPOSURES	13,314		2	. 2	. 0	84	0	0	0	13,476	6	1	1		80	0	0	0

(1) for the distinction of more pulsaring appears pipes rate to Action (AC) of Regulation (10) to \$17,0003 (200) (2) Institution specific with the second of second order to be come to all supports for the result and second or for second order to be second or second or for second order to be second or second or for second order to be second or second or for second order to be second or second or for second order to be second or second or second or for second order to be second or second or second or for second order to be second or second o

(6) for the co-balance sheet liters, accommission impriments and accommission designed droppes in fer value due to code this a sporting according to the first approximation (impriment is an ground according to the FIRED framework (impriment is an approximation as ground as ground approximation as ground a



Forborne exposures

			As of 30/	09/2021					As of 31/:	12/2021		
		ying amount of with forbearance	Accumulated i accumulated o value due to o provisions for forbearance m	hanges in fair redit risk and exposures with	received on e	ancial guarantees xposures with e measures		ring amount of with forbearance	Accumulated in accumulated ch value due to cre provisions for forbearance me	hanges in fair edit risk and exposures with	received on e	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)	1,149	191	73	57	1,041	132	1,154	248	94	79	1,035	167
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	18	0	0	0	18	0	18	0	0	0	18	0
Non-financial corporations	1,130	191	73	57	1,023	132	1,136	248	94	79	1,017	167
of which: small and medium-sized enterprises	733	45	27	16	679		732	118	36	27	672	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	1,149	191	73	57	1,041		1,154	248	94	79	1,035	
Loan commitments given	124	0	3	0	121	0	114	0	5	0	0	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice ³	0						0					
Non-performing forborne loans and advances that failed to meet the non- performing exit criteria ³	0						0					

⁽¹⁾ Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

⁽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 10 and 11 of Regulation (EU) 2021/451-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 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.

⁽i) The information 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.



Forborne exposures

DekaBank Deutsche Girozentrale

			As of 31/	/03/2022		As of 30/06/2022								
		ring amount of with forbearance	Accumulated is accumulated or value due to comprovisions for forbearance m	changes in fair redit risk and exposures with	received on e	ancial guarantees xposures with e measures		ring amount of with forbearance	Accumulated of accumulated of value due to comprovisions for forbearance maceum	changes in fair redit risk and r exposures with	Collateral and financial guarantees received on exposures with forbearance 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	o	0	0	0	o	0	o	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)	1,149	247	90	78	1,032	167	1,088	254	85	76	979	176		
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	18	0	0	0	18	0	18	0	0	0	18	0		
Non-financial corporations	1,130	247	90	78	1,014	167	1,070	254	85	76	961	176		
of which: small and medium-sized enterprises	723	118	32	25	667		674	125	26	23	626			
Households	0	0	0	0	0	0	0	0	0	0	0	0		
DEBT INSTRUMENTS other than HFT	1,149	247	90	78	1,032		1,088	254	85	76	979			
Loan commitments given	116	0	5	0	0	0	123	0	7	0	0	0		
QUALITY OF FORBEARANCE ²														
Loans and advances that have been forborne more than twice $^{\it 3}$	0						0							
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria $^{\rm 3}$	0						0							

⁽¹⁾ Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

(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 10 and 11 of Regulation (EU) 2021/451- 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.

⁽³⁾ The information 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.



2022 EU-wide Transparency Exercise Breakdown of loans and advances to non-financial corporations other than held for trading DekaBank Deutsche Girozentrale

	As of 30/09/2021							As of 31/12/2021							As of 31/03/2022							As of 30/06/2022					
	Gross carrying amount				Gross carrying amount				1		Gross can	Gross carrying amount					Gross carrying amount										
					Accumulated						Accumulated	<u>:</u>				Accumulated	1.5			4	Accumulated						
		Of which: non- performin		Of which loans and advances subject to	Accumulated impairment ¹	negative changes in fair value due to		Of which: non- performir			Accumulated impairment ¹	negative changes in fair value due to		Of which: non- performin		Of which loans and advances subject to	Accumulated impairment ¹	negative changes in fair value due to		Of which non- performing		Of which loans and advances subject to	Accumulated impairment ¹	value due to			
(min EUR)			of which: defaulted	impairment	ampairment	credit risk on non-performing exposures ¹			of which: defaulted	impairment		credit risk on non-performing exposures ¹			of which: defaulted	impairment	impairment	credit risk on non-performing exposures ¹			of which: defaulted	impairment	mposment	credit risk on non-performing exposures ¹			
A Agriculture, forestry and fishing	50	0	0	50	0	0	49	0	0	49	0	0	47	0	0	47	0	0	44	0	0	44	0	0			
B Mining and guarrying	166	0	0	166	0	0	156	0	0	156	0	0	160	0	0	160	0	0	159	0	0	159		0			
C Manufacturing	568	0	0	568	1	0	542	0	0	542	1	0	530	0	0	530	1	0	520	0	0	520	1	0			
D Electricity, gas, steam and air conditioning supply	2,031	0	0	2,031	2	0	2,136	0	0	2,136	2	0	2,370	0	0	2,370	2	0	2,443	0	0	2,443	2	0			
E Water supply	824	0	0	824	0	0	885	0	0	885	0	0	901	0	0	901	0	0	834	0	0	834	0	0			
F Construction	307	0	0	307	0	0	304	0	0	304	0	0	300	0	0	300	1	0	292	0	0	292	0	0			
G Wholesale and retail trade	86	0	0	86	0	0	89	0	0	89	0	0	81	0	0	81	0	0	87	0	0	87	0	0			
H Transport and storage	1.177	1	1	1.132	7	0	1.123	1	1	1.113	8	0	1.043	1	1	1.034	7	0	1.122	1	1	1.102	6	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			
J Information and communication	35	0	0	35	0	0	35	0	0	35	0	0	32	0	0	32	0	0	32	0	0	32	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	9.140	162	162	9.110	79	0	9.467	236	236	9.408	91	0	9.967	237	237	9.926	89	0	10.021	244	244	9.844	81	0			
M Professional, scientific and technical activities	193	14	14	193	6	0	165	14	14	165	6	0	160	14	14	160	6	0	149	15	15	149	6	0			
N Administrative and support service activities	2,538	99	99	2,538	46	0	2,618	79	79	2,618	61	0	2,686	78	78	2,686	50	0	2,647	83	83	2,647	32	0			
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	1	0	0	1	0	0	4	0	0	4	0	0	3	0	0	3	0	0			
Q Human health services and social work artivities	65	0	0	65	0	0	113	0	0	113	0	0	110	0	0	110	0	0	128	0	0	128	0	0			
R Arts, entertainment and recreation	84	0	0	84	0	0	84	0	0	84	0	0	84	0	0	84	0	0	84	0	0	84	0	0			
S Other services	8	0	0	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0			
Loans and advances	17 275	276	276	17.201	141	0	17.768	330	330	17.699	170	0	18 474	331	331	18.424	156	0	18.566	344	344	18 368	129	0			

⁽¹⁾ The Riems '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 opposite sign of what is reported according to the FINREP framework (template F 05.01), which follows a sign convention based on a credit/debt convention, as explained in Amer. V, Part 1 paragraphs 10 and 11 of Regulation (01) 2012/163-1 17 on Supervisory reporting.