

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

DekaBank Deutsche Girozentrale

(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	5,347	5,848	5,774	5,710	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	5,347	5,848	5,774	5,710	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	5,945	6,446	6,372	6,309	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 - transitiona definition	5,945	6,446	6,372	6,309	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	6,670	7,230	7,128	7,113	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	6,670	7,230	7,128	7,113	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	29,276	30,486	31,588	31,234	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	29,276	30,486	31,588	31,234	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	18.26%	19.18%	18.28%	18.28%	CA3 {1}	
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	18.26%	19.18%	18.28%	18.28%	(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	20.31%	21.15%	20.17%	20.20%	CA3 {3}	
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	20.31%	21.15%	20.17%	20.20%	(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	22.78%	23.72%	22.57%	22.77%	CA3 {5}	
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	22.78%	23.72%	22.57%	22.77%	(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	82,499	70,214	80,329	82,005	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	7.21%	9.18%	7.93%	7.69%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

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	(mln EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	5,945	6,446	6,372	6,309	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	5,945	6,446	6,372	6,309	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU)
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	82,499	70,214	80,329	82,005	C 47.00 (r0300,c0010)	2015/62 of 10 October 2014 amending CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	82,499	70,214	80,329	82,005	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	7.21%	9.18%	7.93%	7.69%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	7.21%	9.18%	7.93%	7.69%	[A.2]/[B.2]	

			As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	6,670	7,230	7,128	7,113	C 01.00 (1010,c0010)	Aticies 4(118) and 72 of CRR
								Acticle 50 of CFR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	5,347	5,848	5,774	5,710	C 01.00 (r0020,c0010)	
	A1.1	Capital instruments exponents Cerri Capital (inclouing share premium and net own Capital instruments)	431	431	431	431	C 01.00 (+0030,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CBR
	A.1.2		5,486	5,915	5,889	5,889	C 01.00 (#130,c0010)	Articles 25(1) point (c), 25(2) and 36 (1) points (a) and (i) of CRR
	A.1.3		16	5	5	5	C 01.00 (+0180,c0010)	Articlas 4(100), 28(1) point (d) and 36 (1) point (l) of CRR
	A.1.4		0	0	0	0	C 01.00 (#0200,c0010)	Articles 4(117) and 26(1) point (a) of CRR.
	A.1.5		0	0	0	0	C 01.00 (40210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (i) of CRR
	A.1.6		0	0	0	0	C 01.00 (x0220,c0010)	Adjuice B4 of CFPR
	A.1.7		-241	-272	-257	-255	C 01.00 (#0250,c0010)	Atticits 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-179	-185	-189	-192	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 36(1) point (b) and 37 of GRR. Articles 4(115), 36(1) point (b) and 37 point (a) of GCR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-1	-1	-1	-4	C 01.00 (x0370,c0010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10		-138	-35	-94	-150	C 01.00 (+0380,c0010)	Articles 36(1) point (d), 40 and 159 of CRR
	A1.11		-26	-9	-9	-14	C 01.00 (#0350,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 (+9430,c0010)	Articlas 4(122), 36(1) point (g) and 44 of CRR
	A.1.13		0	0	0	0	C 01.00 (19440,c0010)	Acticle 36(1) point (() 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 (r0450,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010)+	Articles 4(26), 25(1) point (b) (i) and 80 to 51 of CRR; Articles 26(1) point (b) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 26(1) point b) (iii) and 379(2) of CRR; Articles 26(1) point b) (iv) and
	A.1.14.1		0	0	0	0	C 01.00 (9460,c0010) C 01.00 (9460,c0010)	153(8) of CRR and Articles 36(1) point (b) (v) and 155(4) of CRR. Articles 36(1) point (b) (043(1) point (b), 244(1) point (b) and 256 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have	0	0	0	0	C 01.00 (:0480,c0010)	Atticites 4(27), 30(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	a significant investment (-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (+0450,c0010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CFR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a	0	0	0	0	C 01.00 (4550,c0010)	Articles 4(27); 30(1) point (6; 43, 45; 47, 48(1) point (b); 49(1) to (3) and 79 of CFR
OWN FUNDS Transitional period	A.1.18	significant investment (-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (4510,c0010)	Article 48 of CFR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	0	0	0	0	C 01.00 (#0513,c0010)	Acticle 36(1), point (m) and Acticle 47c CRR
	A.1.188		0		-2	-2	C 01.00 (4514,c0010)	Action 20(1), point (n) and Atticle 132c(2) CRR
				-1				
	A.1.18C		0	0	0	0	C 01.00 (#0515,c0010)	Aticle 35(1), point (Q CRR
	A.1.19		0	0	0	-4	C 01.00 (r0524,c0010)	Attole 3 CBR
	A.1.20		0	0	0	0	C 01.00 (+0529,c0010)	-
	A1.21		0	0	0	0	CAI (1.1.6 + 1.1.8 + 1.1.26)	
	A.1.21.1		0	0	0	0	C 01.00 (+0220,c0010)	Articles 483(1) to [3], and 484 to 487 of CBR
	A.1.21.2		0	0	0	0	C 01.00 (#2240,c0010)	Attician 479 and 480 of CRR
	A.1.21.3		0	0	0	0	C 01.00 (#9520,c0010)	Atticius 469 to 472, 478 and 481 of CBR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	599	599	599	599	C 01.00 (49530,c0010)	Atticia 61 of CPR
	A.2.1		599	599	599	599	C 01.00 (r0540,c0010) + C 01.00 (r0670,c0010)	
	A.2.2		0	0	0	0	C 01.00 (r0720,c0010)	
	A.2.3		0	0	0	0	C 01.00 (#0580,c0010) + C 01.00 (#0700,c0010) + C 01.00 (#0710,c0010) + C 01.00 (#0740,c0010) + C 01.00 (#0744,c0010) + C 01.00 (#0748,c0010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (r0680,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0720,c0010)	
		TIER 1 CAPITAL (net of deductions and after transitional adjustments)	5,945	6,446	6,372	6,309	C 01.00 (+0015,c0010)	Atticle 25 of CPR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	725	784	756	804	C 01.00 (+0750,c0010)	Atticle 71 of CPR
	A.4.1		725	784	756	804	C 01.00 (r0760,c0010) + C 01.00 (r0690,c0010)	
	A.4.2	Other Tier 2 Capital components and doductions	0	0	0	0	C 01.00 (r0910,c0010) + C 01.00 (r0920,c0010) + C 01.00 (r0930,c0010) + C 01.00 (r0940,c0010) + C 01.00 (r0950,c0010) + C 01.00 (r0940,c0010) +	
							C 01.00 (19550,0010) + C 01.00 (19555,0010) + C 01.00 (19550,0010) + C 01.00 (19555,0010) + C 01.00 (19570,0010) + C 01.00 (19574,0010) + C 01.00 (19576,0010)	
	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	8	TOTAL RISK EXPOSURE AMOUNT	29,276	30,486	31,588	31,234	C 02.00 (10010,c0010)	Addclies 52(3), S5, S5 and S8 of CRR
	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (+9010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	18.26%	19.18%	18.28%	18.28%	CA3 (1)	•
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	20.31%	21.15%	20.17%	20.20%	CA3 (3)	-
	C.3	TOTAL CAPITAL BATIO (transitional period)	22.78%	23.72%	22.57%	22.77%	GA3 (5)	
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	5,347	5,848	5,774	5,710	[A.1-A.1.13-A.1.21+MIN[A.2+A.1.13-A.2.2- A.2.4+MIN[A.4+A.2.2-A.4.3,0],0]]	
CET1 RATIO (%) Fully loaded ⁵	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	18.26%	19.18%	18.28%	18.28%	[0.1](8-6.1]	-
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r5440,c0010)	
Memo items	F	Adjustments to AT1 due to IFR59 transitional arrangements	0	0	0	0	C 05.01 (19440,c0020)	
ritemo itemis	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0030)	
		Adjustments included in RWAs due to IFRS® transitional arrangements	0	0	0	0	C 05.01 (r9460,c0040)	
(1)The fully loaded CET1 ratio is an estimate	calculated ba	sed on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view a he formulae stated in column "CORP CODP" - please note that this might lead to differences to fully loaded CET1 capital	t the reporting date are not taken into	account in this calculation.				

sanX's supervisiony reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view at the reporting data are not taken into account in this calculation. also stated in column "COREP CODE" – please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Pilar 3 disclosure



Overview of Risk exposure amounts

DekaBank Deutsche Girozentrale

		RWAs			
(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	17,174	16,953	18,633	18,379	C 02.00 (6040, c0010) +(C 07.00 (6060, c0220, 4001) - C 07.00 (60110, c0220, 4001) - C 07.00 (60130, c0220, 4001) - C 08.01 (6044, c0200, 4001) - C 08.02 (6056, c0200, 4001) - C 08.01 (6060, c0200, 4002) - C 08.01 (6040, c0200, 4002) - C 08.01 (6050, c0200, 4002) - C 08.01 (6060, c0200, 4002) - C 02.00 (6470, c0010) - C 02.00
Of which the standardised approach	3,168	3,211	3,692	3,555	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	12,183	12,091	13,255	13,056	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 (0310, c0010) - [C 08.01 (0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001]
Of which equity IRB	1,197	1,168	1,252	1,308	C 02.00 (0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	2,846	2,916	1,885	1,720	C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0280, s001) + C 08.01 (r0050, c0280, s001) + C 88.01 (r0060, c0280, s001) + C 08.01 (r0040, c0280, s002) + C 08.01 (r0050, c0280, s002,) + C 08.01 (r0060, c0280, s002) + C 02.00 (r0480, c0010)]
Credit valuation adjustment - CVA	525	528	414	420	C 02.00 (r0640, c0010)
Settlement risk	0	0	0	0	C 02.00 (0490, 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)	4,449	4,177	4,919	4,759	C 02.00 (r0520, c0010)
Of which the standardised approach	2,013	1,828	1,873	2,084	C 02.00 (r0530, c0010)
Of which IMA	2,435	2,349	3,046	2,676	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (r0010, c0601)*12.5+C 20.00 (r0010,c0450)*12.5+MAX(C 24.00(r0010, c0090),C 24.00(r0010,c0100),C 24.00(r0010,c000),C 24.00(r0000),C 24.00(r0000),C 24.00(r0000),C 24.00(r0000),C 24.00(r0000),C 24.00(r000),C 24.00(r000),C 24.00(r000),C 24.00(r000),C 24.00(r0000),C
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	4,119	5,727	5,739	5,956	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0800, c0010)
Of which standardised approach	0	0	0	0	C 02.00 ((0610, c0010)
Of which advanced measurement approach	4,119	5,727	5,739	5,956	C 02.00 ((0620, c0010)
Other risk exposure amounts	163	185	0	0	C 02.00 (r0830, c0010) + C 02.00 (r0890, c0010)
Total	29,276	30,486	31,588	31,234	

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.



P&L DekaBank Deutsche Girozentrale

(mln EUR)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024
nterest income	1,929	2,680	694	1,422
Of which debt securities income	146	204	64	144
Of which loans and advances income	894	1,240	323	648
nterest expenses	1,724	2,365	600	1,278
(Of which deposits expenses)	972	1,374	374	791
(Of which debt securities issued expenses)	187	248	67	169
Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	3	9	1	3
Net Fee and commission income	1,241	1,637	387	785
Sains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	7	10	-1	0
Sains or (-) losses on financial assets and liabilities held for trading, net	522	549	104	230
Sains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	23	35	5	10
Sains or (-) losses from hedge accounting, net	-14	-8	-11	3
Exchange differences [gain or (-) loss], net	2	5	2	3
Net other operating income /(expenses)	13	-1	-32	-32
TOTAL OPERATING INCOME, NET	2,003	2,551	550	1,145
Administrative expenses)	813	1,180	283	577
Cash contributions to resolution funds and deposit guarantee schemes)	72	72	35	20
Depreciation)	48	63	15	32
Modification gains or (-) losses, net	3	6	-2	3
Provisions or (-) reversal of provisions)	-5	-12	12	12
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	-2	-4	12	12
(Other provisions)	-3	-8	0	0
Of which pending legal issues and tax litigation ¹	0	-7	0	0
Of which restructuring ¹	0	0	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)	9	133	15	-11
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	9	133	15	-11
Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	0	4	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	4	-11	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	1,073	1,106	189	520
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	734	752	128	363
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	734	752	128	363
Of which attributable to owners of the parent	734	752	128	363

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

Total Assets: fair value and impairment distribution
DekaBank Deutsche Girozentrale

(min EUR)		As of 30/09/2023	3			As of 31	/12/2023			As of 31/0	03/2024			As of 30/0	6/2024		
		1	Fair value hierarch	ıy			Fair value hierarchy	r			Fair value hierarch	У		,	air value hierarch	v	
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	16,423				12,108				12,124				11,700				IAS 1.54 (i)
Financial assets held for trading	17,397	5,456	11,363	579	16,192	3,941	11,939	311	18,935	6,896	11,857	182	18,711	4,974	13,306	431	IFRS 7.8(a)(ii);IFRS 9.AppendixA
Non-trading financial assets mandatorily at fair value through profit or loss	1,602	205	762	634	797	254	241	301	1,424	679	397	348	1,462	549	549	364	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	1,935	1,540	377	18	1,670	1,239	406	25	1,923	1,477	421	25	1,976	1,251	726	0	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	60,941				52,542				58,345				59,567				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	275	0	275	0	251	0	251	0	142	0	142	0	35	0	35	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0				0				0				0				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	1,335				1,252				1,775				1,666				
TOTAL ASSETS	99,908				84,812				94,669				95,118				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 B	EUR)			As of 30/09/20	23					As of 31/1	2/2023					As of 31/	03/2024					As of 30	06/2024			
		Gross carry	ring amount ⁽²⁾		Acı	cumulated impairmer	11 ⁽²⁾	Gr	oss carrying amour		Accu	mulated impairme	nt ⁽²⁾	Gross	s carrying amount		Accu	mulated impairme	nt (7)	Gro	ss carrying amoun		Acci	umulated impairm	ent ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector ³		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets		Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired	Credit-impaired	increase in credit	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	risk since initial	Credit-impaired assets		Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired	Stage 3 Credit-impaired assets	References
Financial assets at fair value through other	Debt securities	1,935	0	0	0	0	0	1,671	0	0	0	0	0	1,923	0	0	0	0	0	1,977	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		8,445	49	0	-2	-9	0	8,424	65	0	-2	-12	0	9,477	65	0	-2	-11	0	9,948	127	0	-3	-11	0	AnnexV.Part 1.31, 44(b)
amortised cost	Loans and advances	47,251	4,930	401	-13	-83	-125	38,577	5,105	629	-10	-162	-168	43,265	5,157	663	-9	-170	-181	44,864	4,161	732	-8	-135	-199	Annex V.Part 1.32, 44(a)

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

⁽²⁾ 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 period

eba Banking Authority



Breakdown of liabilities

DekaBank Deutsche Girozentrale

(mln EUR)

		Carrying	amount		
LIABILITIES:	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
Financial liabilities held for trading	32,256	28,251	28,460	28,316	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	141	146	126	127	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	58,806	48,141	57,665	58,375	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method $^{\rm I}$	0	0	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	544	192	286	253	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	229	222	236	234	IAS 37.10; IAS 1.54(I)
Tax liabilities	354	235	260	169	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	302	374	575	337	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	92,632	77,562	87,608	87,811	IAS 1.9(b);IG 6
TOTAL EQUITY	7,276	7,250	7,061	7,306	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	99,908	84,812	94,669	95,118	IAS 1.IG6

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



Breakdown of liabilities

DekaBank Deutsche Girozentrale

(mln EUR)

			Carrying	; amount		
Breakdown of financial liabilities	by instrument and by counterparty sector	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
Derivatives		13,059	8,860	9,280	9,410	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	79	76	84	92	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
Short positions	Debt securities	940	1,068	931	1,092	Annex V.Part 1.31
	Central banks	0	0	0	0	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	7,686	5,794	6,451	6,946	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	2,155	2,256	1,575	1,931	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	13,286	8,735	12,028	10,583	Annex V.Part 1.42(c),44(c)
Deposits	of which: Current accounts / overnight deposits	2,311	2,108	2,752	2,295	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	21,949	20,766	22,628	23,750	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	17,104	16,238	17,704	19,452	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	1,515	1,424	1,530	1,557	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	1,145	1,180	1,263	1,410	ECB/2013/33 Annex 2.Part 2.9.1
	Households	1,127	1,125	1,097	1,123	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	853	841	813	840	Annex V.Part 1.42(f), 44(c)
Debt securities issued		30,951	27,343	31,697	31,655	Annex V.Part 1.37, Part 2.98
Of which: Subordin	ated Debt securities issued	363	393	369	390	Annex V.Part 1.37
Other financial liabilities		1,155	1,539	810	863	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		91,747	76,730	86,536	87,071	



Market Risk DekaBank Deutsche Girozentrale

	SA						4									IM						
			VaR (Memorani	dum item)	STRESSED VaR	(Memorandum item)		'AL DEFAULT AND SK CAPITAL CHARGE	ALL PRICE RIS	(S CAPITAL CH/	RGE FOR CTP		VaR (Memor	andum item)	STRESSED VaR (M	emorandum item)	INCREMENT AND MIGR CAPITAL	ATION RISK	ALL PRICE RIS	KS CAPITAL CH/	RGE FOR CTP	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SV#Rt- 1)	12 WEEKS Average Measure	LAST MEASURE	FLOOR	12 WEEKS Average Measure	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt- 1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SV3Ravg)	LATEST AVAILABLE (SV&Rt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2023	As of 31/12/2023				As of 30/	09/2023									As of 31/1:	2/2023					
Traded Debt Instruments	801	869	52	14	154	50							48	20	151	46						
Of which: General risk Of which: Specific risk	0 801	0 869	52	14	154	50							48	20	151	46					/ /	1
Equities	801 918	688	16	0	11	0							10	0	13	0					/ /	
Of which: General risk	518	0000	16	6	11	6							16	6	13	3					/ /	
Of which: Specific risk	918	688	0	0	0	0							0	0	0	0					/ /	
Foreign exchange risk	251	220	0	0	0	0							0	0	0	0					/ /	
Commodities risk	24	17	0	0	0	0							0	0	0	0						
Total	1,993	1,794	54	16	141	48	0	0	0	0	0	2,435	52	22	136	42	0	0	0	0	0	2,349
	As of 31/03/2024	As of 30/06/2024				As of 31	03/2024									As of 30/0	5/2024					
Traded Debt Instruments	875	1,021	56	13	193	60							40	10	186	53						
Of which: General risk	0	0	56	13	193	60							40	10	186	53					/ /	
Of which: Specific risk	875	1,021	0	0	0	0							0	0	0	0					/ /	
Equities	567	622	19	4	19	5							14	4	18	4					/ /	
Of which: General risk	0	0	19	4	19	5							14	4	18	4						
Of which: Specific risk	567	622	0	0	0	0							0	0	0	0						
Foreign exchange risk	361	374	0	0	0	0							0	0	0	0						
Commodities risk	19	41	0	0	0	0							0	0	0	0						
Total	1,822	2,057	63	13	180	55	0	0	0	0	0	3,046	40	10	174	50	0	0	0	0	0	2,676

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.



UNITED KINGDOM

eba Banking 2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

Credit Risk - Standardised Approach							
DekaBank Deutsche Girozentrale							
				Stand ard ised Ap	proach		
		As of 30/09/2	1023			As of 31/	12/2013
	Original Exposure ¹	Esposure Value ¹	Risk exposure amount	Value adjustments and provisions ⁴	Original Exposure ¹	Exposure Value ¹	Risk exposure amount Value adjustments provisions
(minEUR, %) Central sovernments or central banks	14,853 3,902	15,782 3,401	0		11,158 3,076	12,272 2,976	0
Central avarranse to create a create and Restance advantance of a cale advantance Public sector estimations Multicate Development Basks International Orizanisations	3,502 215 10	3,401 386 10	0		536		0 22 0
	0 14,330 1,758	0 14,329 1,607	0 100 1,570		54 14,536 2,035	10 54 14,516 1,855	0 29 1,845
Connorities of which: SML Retail Connoritiestood affects of which: SML	106 104 51 34	92 75 51	78 51 38 17		109 96 47	26 65 47 33	83 38 27 17
Secured by montaines on immovable property of which: SME	34		17		33	33	17
Exposures in default Menne accessional and with wantiesdarks black sink	0 404	0 0 404	0	U	0 434	0 0 414	0 4
Covered bands Claims on inclusions and consociates with a ST credit assessment Claims on inclusions and consociates with a ST credit assessment Collective investments undertakings (CID) Equity	0 509 409	0 529 409	0 358 987		0 480 322	0 480 322	0 327 789
Other esposures Standardised Total [®]	58 36,315 ⁽²⁾ Original exposure, unlike Exposure value, in r		85 3,182 Lary effect due to credit conversion 1	2 acters or credit risk militration incl		87 33,789	35 3,227
	⁽⁴⁾ Standardised Total does not include the secu ⁽⁴⁾ Only the most relevant countries are disclose calculated as of last quarter					is ranked by original exposure,	
	⁽⁴⁾ Starting from the 2023 exercise, value adjust						
	-			Stand ardised Ap	proach		
		As of 30/09/3	1023			As of 31/	12/2023
	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount Provisions ²
(mb/EUR, %) Central dovernmento or local da barks Resional dovernmento or local autorrites	34,750	14,536	0	_	11,041	11,127	0
Public sector entities Public vector entities Multilateral Development Banks International Constantiations	3,502 173 0	3,401 173 0	0		3,076 3,076 387 0	2,976 346 0	22 0
Institutions Corporates	14,116 1,412 106	14,116 1,266 92	35 1,342 78		14,302 1,029 109	14,302 1,561 56 65	34 1,523 83
ef what 2015 Matal GERMANY Secured by montgiges as immensible property of what 2015 Execured by montgiges as immensible property of what 2015 Execures is an advantition of the articular both mak Convent shade	100	75	51 38		25 47	68 47 0	38 27
Secured by increasings on immovable property of which: SME Exposures in default	0	75 51 0 0	0	0	0	0	0
	0 367 0	0 367 0	0		0 378 0	0 378 0	0
Cellicitive investments undertakinas (CRA) Exuito Ofter exposures	499 401 58	422 401 88	300 979 84		385 329 87	385 319 87	256 785 85
Standardteed Tota ²	⁽⁴⁾ Original exposure, unlike Deposure value, in (2) Total value adjustments and provisions per value.	eported before taking into account	any effect due to credit conversion 1		niques (e.g. substitution effects).		
	(2) from teach adjustments and produced per	tanya taninga yacasin i		Standardised Ap			
		As of 30/09/3	1023			As of 31/	12/2013
	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and	Original Exposure ¹	Exposure Value ¹	Risk exposure amount
(min 505, %) Central dovernments or central banks				provisions ²		4	Rusk exposure amount provisions ²
Constant door namenta o la calante dora da calante Resistant a constante do la calante do la calante Public sector e atólica Multilatera d'Aveckonsent Barka	0	0	0		0	0	0
International Ordeniations International Ordeniasilions Institutions Corporates	0	0	0		0 7	0	0
	0	000	0		0	000	0
Retail UNITED STATES Secured by montable or immovable property of which: SME	0	0	0		0	0	0
or where June Economie in Anfault Thema associated with a Statisticater high risk Coverse bands Coverse bands Calarus on institutions and corporates with a ST credit associatent Calarus on institutions and calarus (CDA)	0	000	0		0	0	0
Cultura on innotituiste and corporters with a 5 i crédit assessment Collective investments undertaidings (CIU) Equity	15	15	15		15 2	15 2	2 2
Other appoints Standardised Tota ²	⁽⁴⁾ Original exposure, unlike Deposure value, in	eported before taking into account	any effect due to credit conversion	actors or creditnisk mitigation tech	u miques (e.g. substitution effects).	0	
	(2) Total value adjustments and provisions per	country of counterparty excludes th	one for securitization exposures but	includes general creditriskadjust Stand ard is ed. Ap			
		As of 30/09/2	1023	Standardised Ap	proacn	As of 31/	12/2013
	Original Exposure	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value	Risk expresses amount
(minEUR, 16)	ongewit cipowite	- Coponine Visual		provisions ²	- original exposure	-Liptoine ville	Risk exposure amount provisions ²
Castod generments or control basis Bersion (overnements or local authorities Public sector entities Multilatera Development Basis International Orbanisations	0	0	0		9 0 0	0	0
	0	0	0		0 0 1	0	0
Corosantes of which: SME Retail	271 0 0	205 0	255		270 0 0	268 0 0	268 0 0
LUXEMBOURG of which: SME Secured by metabales as immovable property of which: SME	0	0	0		0 0 0	0	0
Exposures in default Rems associated with particularly high risk Covered bands	0	0	0	0	0 0 0	0	0
Claims on institutions and consorates with a ST credit assessment Collective investments undertakings (CDI) Exulty	0 8	0	5		0 8	0 8	0 5
Other essources Standardised Total ²	Original approximation for the second states in the	0	0	0		0	0
	⁽¹⁾ Original exposure, unlike Diposure value, in (2) Total value adjustments and provisions per (2) Total value adjustments.			includes general creditrisk adjust	nett.		
		As of 30/09/2	1023	Standardised Ap	proach	As of 31/	112/2023
						AS 01 31/	
	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
(minSUR, 6) Central dovernments or central banks Resistad exversments or local authorities	0	248 0	0		0	253 0	0 0
Public sector entities Mutiliate at Development Banks International Organisations	0	0	0		0 0	0	0
Institutions Cerestates of whick: SME	4 17 0	4 17 0	2 15 0		4 9	4 9	2 6 0
Retail of which: SNE Secure to an extension on increasing an increase to	1	0	0		1	0	0



European Banking Authority Credit Risk - Standardised Approach

DekaBank Deutsche Girozentrale

					Standardised Ap				
			As of 30/09/2	123	Standardhed Ap	proacn	As of 31	(12/2023	
		Original Exposure ¹	Esposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	(minEUR, %)								
	Central dovernments or central banks	16	18	0		28	18	0	
	Regional sovernments or local authorities	0	0	0		0	0	0	
	Public sector entities	39	32	0		145	145	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Ordanisations	0	0	0		0	0	0	
	Institution	42	42	18		40	40	17	
	Corporates	11	11	10		12	12	12	
	of which: SME Retail	0		0		0	0		
	Retail of which: SME	0		0		0	0		
FRANCE	of which: SME Secured by mortaliales on immovable property			17		11	10	17	
	of which: SME								
	Exposures in default			0	0		0		
	Exposures in denaute Items associated with particularly high risk				-				
	Covered bonds	6		1			6	1	
	Covered bonds Claims on institutions and corporates with a ST credit assessment						-		
	Collective investments undertakings (CIU)	11	11	2		11	11	2	
	Equily	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardized Total ²				0				
		P Original exposure, unlike Deposure value, is r	eported before taking into account	any effect due to credit conversion	factors or creditrisk mitigation tech	niques (e.g. substitution effects).			
		(2) Total value adjustments and provisions per o	ountry of counterparty excludes the	ose for securitisation exposures bu	t includes general creditrisk adjust	Tierts.			
					Stand ardised Ap	proach			

	(minEUR, Vi)	Original Exposure ¹	Esposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
CANADA	Carbot de wonnes her o coltes la sola Andre a coltes monte de la coltes de la sola Andre a coltes monte de la coltes de la sola Andre a coltes de la sola de la sola Marcia de la sola de la sola de la sola de la sola de la sola Marcia de la sola de	0 0 0 384 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 104 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 21 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 105 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 105 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 21 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
11. C C C S S	uncours an unitaria Consect banda Califaction on Introllations and corporates with a ST credit assessment Califaction (Introllations and corporates with a ST credit assessment Califaction (Introllations) Califaction (International) Califaction (International) Califaction (International)	0 2 0 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 3 0	0 0 3 0		0 0 2 0 0	0 0 2 0 0	0 0 3 0	

nike Depose

(2) Total

(¹¹⁾ Origina (2) Total (

ccount any effect due to credit conversion factors or credit risk mitigation techniques (e.g. subst ades those for securitization exposures but includes general credit risk adjustments.

		As of 30/09/2023				As of 31/12/2023					
	(min EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ³	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²		
	Central governments or central banks	0	85	0		0	83	0			
	Regional sovernments or local authorities	0	0	0		0	0	0			
	Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Orstanisations	0	0	0		0	0	0			
	Institutions	4	4	2		4	4	2			
	Corporates	5	5	5		5	5	5			
	of which: SME	0	°.	0		•	0				
	Retail	0	°.	0		•	0				
NETHERLANDS	of which: SME	8		0		0	0	°			
	Secured by mortalistics on immovable property	0		0							
	of which: SME	0		0							
	Exposures in default Items associated with particularly high risk	0		0	0		0				
	Covered bonds										
	Covered bonds Claims on institutions and corporates with a ST credit assessment	5		0							
	Collective investments undertakings (CIU)			2		3	3	2			
	Equity	0		0							
	Other exposures	9		0			0	-			
	Transformed Table ²						-				

⁴⁰ Original exposure, unlike Diposure value, is reported before taking into account any effectidue to credit conversion factors or credit-six enligation techniques (e.g., sub (2) Total value adjustments and provisions per country of counterparty vecidaes those for securitization exposures but includes general credit risk-adjustments.

		stand ardised Approach							
			As of 30/09/2	023			As of 31	12/2023	
	(mit-DUR, %)	Original Exposure ⁵	Esposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central avvenments or central banks Revised avvenments or local authorities	0	0	0		0	0	0	
	Public sector entities			0			0		
	Multilateral Development Banka			0			0		
	International Ordanisations			0		0	0		
	Institutions	9	9	3		11	11	4	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
SWEDEN	of which: SME	0	0	0		0	0	0	
SWEDEN	Secured by mortalistics on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0			0	•	
	Covered bonds	8	6	1		6	6	1	
	Claims on institutions and corporates with a ST credit assessment	8	0	0		0	0	0	
	Collective investments undertakings (CIU)		1			2	-		
	Ecuity	0		0			0		
1	Other essosures	0		0			0		

					Standardised Ap	proach			
			As of 30/09/2	023			As of 31	12/2023	
	(misSUR, %)	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
	Central advernments or central banks	0	13	0		0	13	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Ordanisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	6		0		°.	0	°.	
	Retail	8	°	0			0		
NORWAY	of which: SME	0		0			0		
	Secured by mortalasies on immoviable property of which: SME	0		0			0		
	Crumer: SMC	8				, in the second s	0	, in the second s	
	Rems associated with particularly high risk	8					0		0
	Covered bonds	13	13	1		13	13	1	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0		
	Collective investments undertakings (CRI)	0		0		0	0	0	
	Eaulty	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

					Stand ardised Ap	proach			
			As of 30/09/2	023			As of 31	12/2023	
	(min 506, %)	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
san Province SWITZERLAND SWITZERLAND Car Car Car Car Car Car Car Car Car Car	And personnets of evolutions and expension of evolutions is a circumstant of evolutions and evolutions of evolutions and evolutions are also and and evolutions of evolutions and and evolutions of evolutions and and evolutions of evolutions and are based on evolutions and evolutions are based on evolutions and evolutions are based on and evolutions are are and evolutions and evolutions are based on evolutions and evolutions are are and are based on evolutions are are and evolutions are are and are based on evolutions are are and evolutions are are and are are are an evolutions are are an evolutions are are are a set of evolutions are are an evolution and are are a set of evolutions are are a set of evolutions are are are a set of evolutions are are a set of evolutions are are a evolutions are are a set of evolutions are are a set of evolutions are are a evolutions are are a set of evolutions are are a set of evolutions are are a evolutions are a set of evolutions are a set of evolutions are are a evolutions are are a set of evolutions are a set of evolutions are are a set of evolutions are are a set of evolutions	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 1 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6 0 0 0 7 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	•	0 11 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 Original separate, assilts Openary value, in reported before taking lets account any effectival to credit conversion tactors or credit-init mitigation techniques (e.g. substitution (2) Total value adjustments and provisions per country of counterparty excludes those for securitization separates but includes general credit riskadyatments.



ngean hking hking thority Credit Risk - Standardised Approach

DekaBank Deutsche Girozentrale

		Standardised Approach							
			As of 31/	03/2024			As of 30	106/2024	
	(100,00)	Original Exposure ⁴	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions
	Central dovernments or central banks	10.684	11.754	0		10.584	11.657	0	
	Regional governments or local authorities	3,577	3,477	0		3,644	3,544	0	
	Public sector entities	978	1,095	27		1,150	1,282	25	
	Multilateral Development Banks	10	10	0		10	10	0	
	International Organisations	305	306	0		308	308	0	
	Institutions	12,837	12,836	98		11,475	11,475	97	
	Corporates	2,492	2,332	2,295		581	422	445	
	of which: SME	1	1	0		0	0	0	
	Retail	103	73	47		109	80	52	
Consolidated data	of which: SME	0	0	0		0	0	0	
composidated data	Secured by mortalasies on immovable property	0	0	0		33	33	16	
	of which: SME	•	0	0		0		0	
	Exposures in default	0	0	0	0	0	°	0	
	Items associated with particularly high risk	0 476	456	0		473	473		
	Covered bonds Claims on institutions and corporates with a ST credit assessment	400	430	4		4/3	4/3	4	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	527	527	358		7.019	2,140	2,028	
	Collective Investments undertakings (Citi)	322	322	789		322	322	789	
	Other exposures	95		25		109	109	109	
	Standardised Total ³	32,399	33,314	1712	2	35,818	31.925	3,566	
	And the loss	(1) Orieinal exposure, unlike Exposu						2,200	
		(1) Original exposure, unake Exposi- (2) Standardised Total does not incl				regener municipalit (e.g. 1001332)	an ware up.		

(2) Standardsend Total does not include the securituation position unlike in the results prior to the 2029 exercise.
(3) Delyther mat miscart countries are ductased. These have been selected under the believing rule: Countries of counterparty covering up to 95% of total original exposure or Top 10 countries maked by original exposure.

					Standardise	d Approach			
				03/2024			As of 30	/06/2024	
	(min DJR, %)	Original Exposure ⁵	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central abvernments or central banks	10,572	20,684	0		10,473	10,622	0	
	Regional governments or local authorities	3,574	3,473	0		3,630	3,529	0	
	Public sector entities	667	626	27		794	702	25	
	Multilateral Development Banks	•	0	0		0	0	0	
	International Organisations	12.620	12.620	0		11.270	11.209	0	
	Institutions	12,620	12,620	35 1.905		11,270	11,269	34	
	Corporates of which: SME	2,000	1,932	1,906		400	3/2	339	
	or writes: spic	103	73	47		109		52	
	of which: SME			4.7 0		-03			
GERMANY	Secured by mortglages on immovable property					0		0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	
	Nems associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	420	420	0		437	435	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakinsis (CIU)	430	430	279		4,439	1,156	1,549	
	Equity	319	329	785		319	319	786	
	Other exposures	25	95	24		109	109	100	
	Standardised Total ²				1				

nts and provisions per country of counterparty excludes these for securitization exposures but includes general credit risk adjustments.

					Scandardisi	id Approach			
				03/2024			As of 30	/06/2024	
	(min EUR, %)	Original Exposure ⁶	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²
UNITED STATES	Certifications of certification Resolutions and the first of admission and the second of the second of the ended of the second of the second of the second of admission of the second of admission of the second of the second of the second of the second of	0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	38 1 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	8 8 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9			365 0 0 0 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 5 22 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Standardised Total ²				0				0

, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk miligation techniques ments and provisions per country of counterparty excludes those for securitization exposures but includes general credit risk adjustments.

			As of 31	03/2024			As of 30	/06/2024	
	(min DJR, %)	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
	Central governments or central banks	9	9	0		2	9	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities Multilateral Development Banks	0	0	0		0	0	0	
	Hultilateral Development Banks International Organisations		0	0		0		0	
	Institutional	2	2	0		2	2	0	
	Corporates	208	293	293		50	, i		
	of which: SME		0			0		0	
	Retail			0				0	
LUXEMBOURG	of which: SHE	0	0	0		0	0	0	
LUXEMBOURG	Secured by mortaliates on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		2,315	0	0	
	Collective investments undertakinss (CIU)	8	8	5		2,315	719	273	
	Equity Other exposures	1	1	1		0		0	
	Other exposures Standardised Total ²		· ·				,		0
					,				9
		(1) Original exposure, unlike Expo	sure value, is reported before taking	into account any effect due to creo	Et conversion factors or creditrisk r	mitigation techniques (e.g. substituti	on effects).		

w, in approximation of the account any view cross to creat conversion account of createring providences of the per country of counterparty excludes those for securitization exposures but includes general creditrisk adjustments.

			As of 31	/03/2024			As of 30	/06/2024	
	(min DJR, %)	Original Exposure ¹	Exposure Value ¹	Risk esposure amount	Value adjustments and provisions ²	Original Exposure ¹	Esposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED KINGDOM	Central annuments or sented tasks Realise consented to the disardiums Realise consented to the disardiums Realise consented tasks Realise cons	0 0 0 0 4 11 0 1 0 0 0 0 0 0 0 0 0 0 0 0	221 0 0 4 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		• •		200 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		•
	Standardised Total ²				•				0

(1) Original segment, utilise Experient shale, in reported before taking into account any effect due to credit convention factions or credition indigation techniques (eq. (2) Total subar adjustments and previoloss per country of counterparty excludes those for securituation reporters to the lockets general creditivity adjustments.

	-
oha	European Banking

Credit Risk - Standardised Approach

DekaBank Deutsche Girozentrale

					Standardis	ed Approach			
				63/2024			As of 30	106/2024	
	Imb D.R. Ni	Original Exposure ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²
FRANCE	Spartial assessments or universitation Spartial assessments of a call charlenge Marka searce entropy Searce and assessments of a Markatine of Constant Markatine of Constant Markatine of Constant Markatine of Constant Assessments Constant on Constant Assessments Constan	13 0 225 43 43 43 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	18 0 225 0 43 46 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 1 1 1 1 1 1 1 1 1 0 0 0 0 0 0 0 0	•	18 0 2255 0 22 2 2 2 2 3 0 0 0 0 0 0 0 0 0 0 0 0	11 0 235 3 3 2 2 2 2 2 3 0 0 0 3 3 0 0 0 2 3 0 0 0 2 3 0 0 0 0	0 0 0 15 12 2 0 0 1 8 0 0 0 1 1 1 0 0 0 0 0 0 0 0 0 0	
	Standardixed Total ⁸	(1) Original exposure, unlike Expo (2) Total value adjustments and pr	sure value, is reported before taking ovisions per country of counterparty				ian effecta).		
					Standardie	Annesses			

			As of 31	/03/2024			As of 30	/06/2024			
	(mb.EJR, %)	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		
CANADA	Central concentration to an of concentration of concentra	0 0 0 144 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 204 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 21 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 21 21 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	o		
	Other exposures Standardised Total ²		0	0		0		0			

(1) Original exposure, unlike Exposure value, (2) Total value adjustments and provisions pe mitigation techniques (e.g. sul

				Standardised Approach												
			As of 31	03/2024			As of 30	/06/2024								
	(100,00)	Original Exposure ⁶	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²							
	Central abvernments or central banks	0	75	0		0	60	0								
	Rezional sovernments or local authorities Pablic sector entities			0		28	28	0								
	Multilateral Development Banks					0										
	International Organisations			0		0	0	0								
	Institutions		4	2		4	4	2								
	Corporates		5	5		5	5	5								
	of which: SME		0	0		0	0	0								
	Retail of which: SME			0		0		0								
NETHERLANDS	Secured by mortalates on immovable property					0										
	of which: SME			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		5	0		5	5	0								
	Claims on institutions and corporates with a ST credit assessment		0	0		0	0	0								
	Collective investments undertakings (CIU) Equity		3	2		/	/	5								
	Equity Other exposures			0		0		0								
	Contenzoraria		-	-		-		-								

0 onversion factors or creditrisk mitigation techniques (e.g. substitution effects) Original exposure, unlike Exposure value, is reported before taking into account any effect due to cred to 20 Teleform.

					Standardis	ed Approach			
			As of 31	/03/2024			As of 30	1/06/2024	
	(min D.R. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Esposore Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central abvernments or central banks	0	0	0		0	0	0	
	Regional dovernments or local authorities Public sector entities		0	0		0		0	
	Multilateral Development Banka					0		0	
	International Organisations		0					0	
	Institutions	11	11	4		11	11	4	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	c	0	
SWEDEN	of which: SME	c	0	0		0	c	0	
	Secured by mortalistics on immovable property of which: 3ME		0	0		0		0	
	of which: SME Exposures in default					0		0	
	tems associated with particularly high risk		0			0		0	
	Covered bonds		6	1		6		1	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	c	0	
	Collective investments undertakinss (CIU)	2	2	2		1	3	1	
	Equity		0	0		0		0	
	Other exposures	0	0	0		0	0	0	
	Standardised Tetal ²								

(1) Original ex (2) Total value

					Standardis	ed Approach			
			As of 31	/03/2024			As of 30	/06/2024	
	(minLUR, %)	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
	Central sovernments or central banks	0	6	0		0	6	0	
	Regional dovernments 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	
	Internation at Oraanisations Institutions		0	0		0		0	
	Institutions Corporates		0	0		0		0	
	of which: SME		0	0		0		0	
	or writes: SME Retail		0	0		0		0	
	of which: SME			0		0		0	
NORWAY	Secured by mortalises on immovable property								
	of which: SME		0			0			
	Exposures in default		0	0	0	0		0	0
	Items associated with particularly high risk		0	0		0		0	
	Covered bonds	13	13	1		13	13	1	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakinas (CIU)	0	0	0		1	1	1	
	Eauity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Plandardiand Taba ²								0

		(2) Total value adjustments and pr	revisions per country of counterpart	y excludes those for securitisation	exposures but includes general cre	dit risk adjustments.			
					Standardis	ed Approach			
			As of 33	/03/2024			As of 30	/06/2024	
	(min DJR, %)	Original Exposure ⁴	Exposure Value ¹	Risk esposure amount	Value adjustments and provisions ²	Original Expanse ¹	Exposure Value ⁵	Risk exposure amount	Value adjustments and provisions ²
SWITZERLAND	Anata deventaria productivado Anata calendaria esta de atabién Anata calendaria esta de atabién Anata calendaria de anata de Anata de atabién Anata de atabién	0 0 0 14 14 0 0 0 0 0 0 0 0 0 0 0 0 0 0			•	0 0 12 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 0	0 0 0 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Standardised Total ²				•	-			
		(1) Original exposure, unlike Expo	sure value, is reported before takin	rinto account any effect due to cre	dit conversion factors or creditrisks	mitigation techniques (e.g. substituti-	on effects).		

2024 EU-wide Transparency Exercise

Credit Risk - IRB Approach DekaBank Deutsche Girozentrale

		IRB Apprach											
					30/09/2023								
		Original Exposure ¹		Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	ixposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	ch: ed		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments Institutions	346 13.930	0	140 13.816	31 2.360	0	0	325 12.881	0	149 12.768	29 2.173	0	1
	Corporates	28,975	513	24,711	12.514	0	149	27,560	747	23.325	12,656	0	349
	Corporates - Of Which: Specialised Lending	15,986	513	15,490	7.594	0	124	16,217	747	15.590	8,405	0	339
	Corporates - Of Which: SME	298	0	276	165	0	4	118	0	59	13	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
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-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualitying 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
	Rotail - Other Rotail - Of Which: SME	0		0	0	0	0	0	0	0		0	0
	Retail - Other Retail - Of Which: non-SME Equity	0 311		0 319	1.197	8	0	321	0	0 322	0	0	0
	Equify Other non credit-obligation assets	311	•	319	1,197	0		321	0	322	1,168 482	0	
	IRB Total ²				16.728						16.507		

(1) Original exposure, unlike Deposure value, in reported before taking into accessed any effect due to credit convension factors or credit risk miljuiten techniques (e.g. substitution effects). (2) BB Total does not include the Sacurationspotia unlike in the results prior to the 2003 service. (2) Clothy the most industrial endoses the most include of the Mitolohang due Constraints of counterparty converting up to 50% of total original exposure or Top 12 count (2) Clothy the most industrial endoses. Them has been mainted or due the Mitolohang due Counterparty converting up to 50% of total original exposure or Top 12 count (3) Clothy the most industrial endoses. The most have the mainted or due the Mitolohang due Counterparty converting up to 50% of total original exposure or Top 12 count (3) Clothy the most industrial endoses. The most prior the Mitolohang due Counterparty converting up to 50% of total original exposure or Top 12 count (3) Clothy the most industrial endoses. The most prior the test industrial endoses are constrained or the most prior the most prior the test prior test prior

		IBB Approach											
				As of	30/09/2023					As of	31/12/2023		
		Original Exposure ¹ Exposure Of which: Value ¹ Of which: and provisions						Original	Exposure ¹	Exposure Value ⁵	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	VALUE		Of which: defaulted	and provisions		Of which: defaulted	Valide		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0 275	0	0
	Institutions Corporates	2,609	0	2,527 7,181	326	0	0	1,998	0	1,918 6.325	3,285	0	
		3,193	0	2,829	3,414	0	9	7,848	0	6,325 2,683	3,285	0	2
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	3,193		2,829	1,191	0	1	3,081	0	2,683	1,278	0	2
	Retail	0		0	0	0	0		0			0	0
	Retail - Secured on real estate property	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	
GERMANY	Retail - Secured on real estate property - Of Which: non-SME	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	45	0	47	301	0	0	41	0	42	285	0	0
	Other non credit-obligation assets												
	IRB Total												

				As of	30/09/2023					Aso	31/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	xposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(rels ELIR, %)		Of which: defaulted	VALUE		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	58	0	58	10	0	0	68	Ó	66	11	0	0
	Institutions	646 4,398	0 121	646 4,210	216	0	0	594	0	594	205	0	0
	Corporates				2,674	0	9	4,276	184	4,111	3,144	0	156
	Corporates - Of Which: Specialised Lending	3,007	121	2,995	2,024	0	4	3,155	184	2,990	2,582	0	152
	Corporates - Of Which: SME	20	0	20	13	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualitying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
1	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
1	Equity	178	0	178	448	0	0	183	0	183	460	0	0
	Other non credit-obligation assets												
	IRB Total												

		iRB Approach											
				As of	30/09/2023					Aso	131/12/2023		
		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	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	770	0	770	115	0	0	687	0	687	203	0	0
	Corporates	2,364	0	898	839	0	1	2,345	0	807	722	0	0
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - OT WITCH: SME Retail	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 Retail - Secured on real estate property - Of Which: SME	0		0	0	0	0		0	0		0	0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: non-SME	0		0	0	0	0		0	0	ő	0	
	Retail - Qualifying Revolving	0		0	0	0	0	0	0	0	ő	0	
	Retail - Other Retail	0		0	0	0	0		0	0		0	
1	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0		0	0	0	0	0
1	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
1	Equity	0	0	0	153	0	0	0	0	0	119	0	0
1	Other non credit-obligation assets												
	IRB Total												

		IRB Approach											
				As of	30/09/2023					As of	31/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(rels ELIR, %)		Of which: defaulted	value		Of which: defaulted	and provisions		Of which: defaulted	value		Of which: defaulted	and provisions
	Central banks and central governments				2	0	0	10	0	10	2	0	0
	Institutions Corporates				331	0	0	3,038	0	3,038	289	0	0
		3,168	152	3,114	1,397	0	80	3,168	245	3,119	1,338	0	98
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	2,673	152	2,669	1,254	0	79	2,702	245	2,653	1,181	0	98
	Retail	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 Retail - Secured on real estate property - Of Which: SME	0		0	0	0	0		0	0		0	0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-SME	0		0	0	0	0		0	0		0	
	Retail - Qualifying Revolving	0		0	0	0	0	ő	0	0		0	
	Retail - Other Retail	0		0	0	0	0		0	0		0	
	Retail - Other Retail - Of Which: SME	0		0	0	0	0		0	0		0	
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
1	Equity	10	0	10	25	0	0	11	0	11	29	0	0
	Other non credit-obligation assets												
1	IRB Total												

2024 EU-wide Transparency Exercise

Credit Risk - IRB Approach

DekaBank Deutsche Girozentrale

							IRB Ap	proach					
				As of	30/09/2023					As o	131/12/2023		
		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: Of whi										and provisions	
	Central banks and central governments	0	0	0	Û	0	0	0	0	0	0	0	0
	Institutions	2,325	0	2,325	406 695	0	0	2,368	0 187	2,368 2.247	385	0	0
	Corporates	2,288	200			0	6				804	8	11
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	1,488	200	1,469	418	0	4	1,477	187	1,462	539	0	11
	Corporates - Of 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 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-SME	0		0	0		0			0		0	
	Retait - Qualitying Revolving	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	10	0	12	29	0	0	12	0	12	33	0	0
	Other non credit-obligation assets												
	IRB Total												
h		(2) Optimal process	e unite Exposure y	due is remoted being	re taking into account any eff	ect due to credit co	suming factors or re	with risk millionline 1	er beireues (a.e. sube	dilution effects)			

							IRB Ap	proach					
				As of	30/09/2023					Aso	31/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	ixposure ¹	Exposure Value ¹	Risk exposure	Value adjustments	
	(min EUR, %)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted			Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	37	0	55	12	0	0
	Institutions	1,162	0	1,162	159	0	0	1,022	0	1,022	132	0	2
	Corporates	1,208	0	1,208	468	0	2	1,199	0	1,180	437 436	0	4
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	1,208	0	1,208	467	0	2	1,180	0	1,180	436	0	4
	Corporates - Of Which: SME Retail	0	0	0	0	8	0		0	0	0	0	0
	Retail. Retail - Secured on real estate property	0		0	0	0	0		0	0		0	
	Retail - Secured on real estate property - Of Which: SME	0	ő	0	0	0	0		0	0		0	ő
CANADA	Retail - Secured on real estate property - Of Which: non-SME	0	ő	0	0	0	0	ő	0	0	0	0	ě
	Retail - Qualitying 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	10	0	10	27	0	0	10	0	10	27	0	0
	Other non credit-obligation assets												
	IRB Total												
		(1) Original exposur	e, unlike Exposure v	fue, is reported befo	re taking into account any eff	ect due to credit co	tversion factors or cr	edit risk mitigation b	chrippes (e.r. subs	titution effects).			

							IRB Ap	proach					
				As of	30/09/2023					Aso	31/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	ramount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions Comparates	274 922	0	256 853	51 308	0	8	271 765	0	253 699	44 257	0	0
	Corporates Corporates - Of Which: Specialised Lending	474		471	170	0	6	583	0	580	210	0	1
	Corporates - Of Which: SME	0	ő	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
NETHERLANDS	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLANDS	Retail - Secured on real estate property - OFWhich: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualitying 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 Other non-credit-obligation assets	5	0	7	14	0	0	6	0	6	13	0	•
	IRB Total												

							IRB Ap	proach					
				As of	30/09/2023					Aso	31/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	ixposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	and central governments	0	0	0	0	0	0	0	0	0	0	0	0
Institutions		448	0	448	61	0	0	449	0	449	61	0	0
Corporates	Corporates - Of Which: Specialised Lending	655 339	13	629 312	451 338	0	11 10	621 325	11	599 303	463 356	0	22 21
	Corporates - Of Which: Speciarised Lending Corporates - Of Which: SME	339	13	312	330	0	10	325	11	303	300	0	21
Petall	conjoining of million and			0	0	0	0		0	0		0	
	Retail - Secured on real estate property	0	ő	0	0	0	0	ő	0	0	ő	0	ő
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0		0	0	0	0	0
SWEDEN	Retail - Secured on real estate property - Of Which: non-SME	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
		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	2	0	0	2	0	2	2	0	0
Other non-cred	It-obligation assets												

							IRB Ag	proach					
				As of	30/09/2023					Aso	31/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments		Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min DJR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value	Risk exposure amount	Ofwhich:	and provisions
r	Central banks and central governments		bidueteo		0	detauted			ostauted			defaulted	
	Central bands and central governments Institutions	244		244	22	0	0	288	0	288	21	0	
	Corporates	565	ő	562	396	0	14	702	0	622		0	23
	Corporates - Of Which: Specialised Lending	348	ő	345	342	0	14	372	0	369		0	23
	Corporates - Of Which: SME	0	ő	0	0	0	0	0	0	0	0	0	1.1
	Retail	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	0	0
NORWAY	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0		0	0	0	0	0
	Retail - Qualitying 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	2	0	0	1	0	1	2	0	0
	Other non credit-obligation assets												
	IRB Tetat												

							IRB Ap	proach										
				As of	30/09/2023					Aso	31/12/2023							
		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	and provisions		Of which: defaulted	flwhich: Of which: and p efaulted defaulted								
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0					
	Institutions	516	0	463	136	0	0	450	0	450	131	0	0					
	Corporates	120	0	119	38	0	0	162	0	111	38	0	0					
	Corporates - Of Which: Specialised Lending	91	0	90	20	0	0	156	0	105	24	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						
SWITZERLAND	Ratail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0					
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0					
	Retail - Qualitying Revolving Retail - Other Retail	0		0	0	0	0	0	0	0	0	0						
	Retail - Other Retail - Other Retail - Of Which: SME	0		0	0	0	0		0	0		0						
	Retail - Other Retail - Of Which: SHE Retail - Other Retail - Of Which: non-SME	0		0	0	0	0		0	0		0						
	Foculty	6	ő	6	14	0	0	6	0	6	14	0						
	Other non credit-obligation assets		, in the second s	-		0			0	, , , , , , , , , , , , , , , , , , ,								
	IRB Tetal																	
		(1) Original exposu	e, unlike Exposure v	alue, is reported befo	re taking into account any ef	lect due to credit co	nversion factors or cr	edit risk mitigation t	echniques (e.g. subr	ditution effects).								

2024 EU-wide Transparency Exercise

Credit Risk - IRB Approach

DekaBank Deutsche Girozentrale

							IRB Ap	proach					
				Aso	31/03/2024					Aso	1 30/06/2024		
		Original	ixposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original E	aposune ¹	Exposure Value ³	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ⁵		Of which: defaulted	and provisions		Of which: defaulted	Value"		Of which: defaulted	and provisions
	Central banks and central governments	344	0	178	33	0	٥	368	0	208	37	0	0
	Institutions Corporates	13,930 27.040	0 792	13,821 23,544	2,305	0	11 346	13,888 25.857	0 863	13,781 23.085	2,232 12,411	0	11 290
		27,040	792	23,544 15,261	12,696	0	346 337	25,857	863	23,085	12,411 9,343	0	290
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	15,788	792	15,261	9,615	0	337	15,506	863	15,038	9,343	0	281
	Retail		0	0		0	0	0		č	0	ő	0
	Retail - Secured on real estate property	, i	0	0	0	0	0	0	0	ě	0	ő	0
	Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME		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	375	0	385	1,252	0		430	0	430	1,308	0	
	Other non credit-obligation assets				433						460		
	IRB Total ²				16,720						16,447		

(1) Original septeman, unitial Exposure value, is reported before taking into account any effect due to conditioner or end in its mitigation such releases (e.g., subtract (2) RR food does not include the Saccutification position unitials in the release ports the 2019 service.

							IRB Ap;	proach					
				Aso	31/03/2024					Aso	30/06/2024		
		Origina	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ⁵		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments Institutions	0 2.957	0	0 2.880	0 297	0	0	0 3.472	0	0 3.395	0 346	0 0	0
	Corperates	7,844	0	6,693	2,742	0	6	7,235	0	6,433	2,728	0	6
	Corporates - Of Which: Specialised Lending	2,971	0	2,694	1,429	0	2	2,954	0	2,596	1,463	0	2
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail Retail - Secured on real estate property	°.	0	0	0	0	0	0	0	0	0	0	0
	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 - Of Which: on-SME		0	0		0	ő	0	0	ő	0	ő	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	٥	0	0	0
1	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity Other non-credit-obligation assets	42	0	43	238	0	0	43	0	43	154	0	0
	IRB Total												

								proacti					
				As o	31/03/2024					As of	30/06/2024		
		Original I	ixposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, 16)		Of which: defaulted	Valbe		Of which: defaulted	and provisions		Of which: defaulted	VALUE		Of which: defaulted	and provisions
	Central banks and central governments	78	0	78	13	0	0	85	0	85	14	0	0
	Institutions	615	0	615	198	0	0	826	0	826	254	0	0
	Corporates	4,272	262	4,115	3,343	0	128	4,437	386	4,283	3,544	0	122
	Corporates - Of Which: Specialised Lending	3,199	262	3,043	2,834	0	125	3,220	386	3,066	2,913	0	119
	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
ONTICE ONTICE	Retail - Secured on real estate property - Of Which: non-SME	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
	Ratail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Ratail - Other Retail - Of Which: non-SME	0	0	0	0	0	0		0	0	0		0
	Equity	224	0	224	563	0	0	251	0	251	634	•	0
	Other non credit-obligation assets												
	IRB Total												

								IRB Ap	proach					
Interfactor of the state of the sta					Aso	31/03/2024					As o	130/06/2024		
Description Calcular (advalue) Calcular (advalue) <thcalcular (advalue) Calcular (adval</thcalcular 			Original	Exposure ¹		Risk exposure	amount	adjustments	Original	Exposure ¹		Risk exposure	amount	adjustments
wither 00 00 800 135 0 0 870 137 0 0 0 0 870 137 0 0 0 0 870 137 0 0 0 0 870 137 0 0 0 870 137 0 0 0 0 870 137 0		(min EUR, %)			VADE			and provisions			VALUE			and provisions
Company:		Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
LUXEMBOURG				0			0	0		0			0	0
LUXEMBOURG Copume. Critics DIF 0			2,232	0	984	348	0	0		0			0	0
Aut Section Se			0	0	0	0	0	0	50	0	50	11	0	0
LUXEMBOURG Ruit-Scored mutation question prov. Offinition state 0			0	0	0	0	0	0	0	0	0	0	0	0
LUXEMBOURG Real: - Source and more declarapore, Offition 507 0			0	0	0	0	0	0	0	0	0	0	0	0
LUXEMBURIE RealCover and actain prophy-CMBitch and SEE 0				0	0	0	0	0	0	0	0	0	0	0
Nucl: Configned Protocol 0 <td>LUXEMBOURG</td> <td></td> <td></td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td></td> <td>0</td> <td></td> <td>0</td>	LUXEMBOURG			0	0	0	0	0	0	0		0		0
Ana: Owner and the control of the control				0	0	0	0	0	0	0		0		0
Radii: Christical: Of Winds: Of Winds: Get Winds: Of Winds: Of Winds: Of Winds: Of Winds: Get Winds: Ge				0	0		0	0	0	0		0		0
Real-Other Model-Other Model-Other Model-Other Model 0				0	0		0	0	0	0		0		0
Apply O O O D21 O D3 D3 D37 O O Other set official saturds O O D21 O D4 D4<				0	0		0	0	0	0		0		0
Other non-credit-abilitation assets				0	0	101	0	0	10	0	10	117	0	0
				0		404	0		10	0	10	**/		
	1													
(1) Original exposure, unlike Exposure value, is reported before taking into account any effect days to credit risk mispation techniques (ag, substitution effects).														

							IRB Ap	proach					
				As o	131/03/2024					As o	1 30/06/2024		
		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	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments	10	0	10	2	0	0	11	0	11	3	0	0
	Institutions	2,309	0	2,309	337	0	0	1,762	0	1,762	268	0	0
	Corporates	3,204	218	3,157	1,571	0	93	3,183	124	3,138	1,607	0	80
	Corporates - Of Which: Specialised Lending	2,636	218	2,589	1,393	0	93	2,663	124	2,617	1,443	0	80
	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
	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving		0	0	0	0	0	0	0		0		0
	Retail - Other Retail		0	0		0		0	0		0		0
	Retail - Other Retail - Of Which: SME		0	0	ž	0		0	0		, in the second s		0
	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	, in the second s	0	0		0	0	0	0		0		0
1	Equity	13	0	13	32	0		15	0	15	37		0
	Other non credit-obligation assets						, in the second s	13				, i	
	IRB Total												
		(1) Original expos	ure, untike Exposu	re value, is reporte	d before taking into accour	nt any effect due to	credit conversion fa	actors or credit risi	mitigation technic	ques (e.g. substitut	ion effects).		

2024 EU-wide Transparency Exercise

Credit Risk - IRB Approach

DekaBank Deutsche Girozentrale

							IRB Ap	proach							
				As o	31/03/2024					Aso	1 30/06/2024				
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Vanit Central 0 0 0 2266 1329 0 1422 0090 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions		
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0		
	Institutions Corporates	2,164 2,181	0 187	2,164 2,168	337 950	0	0	2,058 2,156	0 187			0	0		
	Corporates Corporates - Of Which: Specialised Lending	2,181	187	2,168	950 697	0	12	2,158	187				11		
	Corporates - Of Which: Spiecraised Lending Corporates - Of Which: SME	1,645	187	1,432	697	0	12	1,424	187	1,402	609		11		
	Corporados - Or WITCH: SME Retail		0	0		0	0	0	0		0		0		
	Retail - Secured on real estate property	, in the second s	0	0		0		0	0		0	ő	0		
	Retail - Secured on real estate property - Of Which: SME	ő	0	0	ő	0	ő	0	0	ő	0	ő	0		
FRANCE	Retail - Secured on real estate property - Of Which: non-SME		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	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	12	0	15	32	0	0	16	0	16	40	0	0		
	Other non credit-obligation assets														
	IRB Total														

							IRB Ap	proach					
				Aso	31/03/2024					Aso	1 30/06/2024		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	1.01		Of which: defaulted	and provisions		Of which: defaulted			Of which: defaulted	and provisions
	Central banks and central governments Institutions	34 1.134	0	51 1.134	11 140	0	0	35 1.240	0	50 1.240	11 138	0	0
	Institutions Corporates	1,134	0	1,134	140	0	9	1,240	0	1,240	138 602	0	9
	Corporates Corporates - Of Which: Specialised Lending	1,164	0	1,167	569	0	2	1,179	0	1,101	601		4
	Corporates - Of Which: SME	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
CANADA	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-SME	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
1	Retail - Other Retail - Of Which: non-SME Equity	0	0	0	0 33	0	0	0 12	0	0	0 33	0	0
	Equity Other non-credit-obligation assets	12	0	12	33	0	0	12	0	12	23	0	0
	IR8 Total												
	THE FORM												

							IRB Ap	proach					
				Aso	f 31/03/2024					As o	f 30/06/2024		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, 94)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	value		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions Corporates	256 765	0	240 710	43 302	0	0	271 850	0	255	42 313		0
	Corporates Corporates - Of Which: Specialised Lending	765	0	710	302 252	0	1	850 567	0	739	313 244		1
	Corporates - Of Which: SME	5/2	0	560	252	0	-	56/	0	504	294		1
	Retail		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
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLANDS	Retail - Secured on real estate property - Of Which: non-SME	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	6	0	7	15	0	0	8	0	8	18	0	0
	Other non credit-obligation assets	_											
	IRB Total												

							IRB Ap	proach					
				Aso	31/03/2024					As of	30/06/2024		
		Original	Exposure ¹	Exposure Value ⁵	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ³	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions Corporates	451 564	0	451 545	62 534	0	0 22	450 523	0 78	450 508	61 368	0	0 21
	Corporates Corporates - Of Which: Specialised Lending	324	12	305	435	0	22	303	78	288	269		21
	Corporates - Of Which: SME	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
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-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
			8	0		0	0	0	0		0		0
1	Retail - Other Retail - Of Which: non-SME Equity	2	0	0	6	0		2	0				0
	Other non credit-obligation assets		0	-		0			0		0		0
	IRB Total												

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

							IRB Ap	proach					
				Aso	31/03/2024					As o	d 30/06/2024		
		Original	Exposure ¹	Exposure Value ⁵	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min ELIR, %)		Of which: defaulted	Vatue		Of which: defaulted	and provisions		Of which: defaulted	Vilue		Of which: defaulted	and provisions
NORWAY	Control Arek and control generations instruments Coperations OF Which's Special start and ing Coperations OF Which's Special start and ing Coperations OF Which Start Marks Scheder and a colong page My Real's Control and a colong page My Real's Control and a colong page My Real's Control Real's Of Which Start Real's Of Which Start Real's Control Real's Of Which S	0 318 599 288 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	0 318 592 268 0 0 0 0 0 0 0 0 0 0 0 0	0 24 576 459 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 21 21 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 383 488 157 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 383 486 157 0 0 0 0 0 0 0 0 0	0 28 412 320 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 17 17 0 0 0 0 0 0 0 0 0 0 0 0 0
	Other non credit-obligation assets	-		1	1	0		1	0	-			0
	IRB Total												

							IRB Ap	proach					
				Aso	31/03/2024					Aso	130/06/2024		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min ELR, 14)		Of which: defaulted	Value ⁵		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
SWITZERLAND	Cindit locks of centred generations Institutions Comparison: Operations Comparison: Operations Faired Media: Second on not excan property Media: Second o	0 820 155 148 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 205 98 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 233 50 34 0 0 0 0 0 0 0 18	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 688 155 148 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 688 106 59 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 221 52 0 0 0 0 0 0 0 0 0 0 0 0 17	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0
	Uther non-creat-edugation assets IRB Total												



							DekaBank Deutsche Girozer							
							As of 31/12/2023	Itrate						
						Dire	ect exposures							
	(mln EUR)			On balance sh	eet				Deriva	tives		Off bala	nce sheet	-
	(heet exposures	
								Derivatives with po				Off-balance s	neet exposures	
					Non-derivative infanciat as	sets by accounting portfolio		Derivatives with po	sitive fait value	Derivatives with	h negative fair value			
														Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative	Total carrying amount of non- derivative financial assets (net											amount
nesiduarnatanty	oounty / negion	financial assets	of short positions)									Nominal	Provisions	
				of which: Financial assets held	of which: Financial assets designated at fair value through	of which: Financial assets at fair value through other	of which: Financial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount			
				for trading	profit or loss	comprehensive income	amortised cost							
[0-3M[[3M-1Y] [1Y-2Y]		3	3	. 0 1	0		3		0 0	0	0	0		
[2Y-3Y] [3Y-5Y]	Austria	0	0	0	0		0		, o	0	0	0		
[5Y - 10Y [[10Y - more		5	5	0 0	0		5		0 0	0	0	0		
Total [0-3M] [3M-1Y]		14	14	6 0	0		8		0	0	0	0	0	0
[1Y-2Y] [2Y-3Y]	Belgium	0	0	0	0		0			0	0	0	0	
[3Y - 5Y [[5Y - 10Y [[10Y - more		2 35 143	2 35 143	0 15 143	0		20 20 0			0	0	0		
[10Y - more Total [0 - 3M [[3M - 1Y [193	193	143	0		26		0	0	0	0		0
[1Y - 2Y [[2Y - 3Y [Bulgaria													
[3Y - 5Y [[5Y - 10Y [[10Y - more Total														
Total [0-3M[[3M-1Y]														
[1Y - 2Y [[2Y - 3Y [Cyprus													
[3Y - 5Y [[5Y - 10Y [[10Y - more														
[10Y - more Total [0 - 3M [
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [Czech Republic													
[3Y - 5Y [[5Y - 10Y [[10Y - more	occon nepuloe													
Total [0-3M[[3M-1Y]														
[1Y - 2Y [[2Y - 3Y [Denmark													
[3Y - 5Y [[5Y - 10Y [Outlines.													
[10Y - more Total [0 - 3M [
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [Estonia													
[3Y - 5Y] [5Y - 10Y]	LAVIN													
[10Y - more Total	1													



							DekaBank Deutsche Girozen							
							As of 31/12/2023							
						Dire	ect exposures							
	(mln EUR)			On balance sh	leet				Derivat	tives		Off balar	ice sheet	
												Off-balance st	eet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives wit	h 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 inclaid 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	amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [5Y-10Y] [5Y-10Y] [10Y-more Total	Finland	0 0 0 0 4 4 0					0 0 0 0 4 4 0		000000000000000000000000000000000000000			000000000000000000000000000000000000000		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	France	0 0 11 35 63 564 67 72	0 0 11 35 63 564 677	0 0 8 0 0 544 572			0 0 3 26 63 0 91		000000000000000000000000000000000000000			0 0 0 0 0 0		0
10 - 3M1 13M - 1Y1 [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [0Y - 10Y] [10Y - more Total	Germany	200 300 405 761 804 804 979 3.624	209 300 405 761 804	31 134 265 265 265 170 201	0 0 0 0 0 0	76 100 0 53 55 0 285	102 65 120 123 444 583 778	11 30 19 33 125 50	850 1,150 560 616 2,335 4,085 2,762	0	50 595 645 660 1,216 663	0 355 100 0 55 0 55 0 3 564		25
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	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													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Ireland	4 0 0 2 5 17 18 46	4 0 2 5 17 17 8 4 6	0 0 0 2 5 18 24			4 0 0 2 3 3 12 0 12 12 0 21 12 12 12 12 12 12 12 12 12 12 12 12		0 0 0 0 0 0 0 0 0 0			0 0 0 0 0 0 0 0 0 0		0
[0-3M] [3M-3Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [5Y-10Y] [10Y-more Total	Italy	0 5 5 0 0 0 0 0	0 5 5 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				0 5 5 0 0 0 0		0 0 0 0 0 0 0			0 0 0 0 0 0 0		0



							DekaBank Deutsche Girozer							
							As of 31/12/2023							
						Dire	ect exposures							
	(mln EUR)			On balance sh	eet				Derivat	ives		Off balar	ice sheet	
												Off-balance st	eet exposures	
		Total gross carrying amount of non-derivative	Total carrying amount of non-		Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	fore gost en me anone in norder arrender financial assets	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] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Latvia	0 0 16 0 86 0 0 0	0 0 16 0 36 0 0 0 0 0	000000000000000000000000000000000000000			0 0 16 0 34 0 0 51		000000000000000000000000000000000000000	000000000000000000000000000000000000000	000000000000000000000000000000000000000	000000000000000000000000000000000000000		15
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Lithuania			0 0 0 1 0 0					000000000000000000000000000000000000000	000000000000000000000000000000000000000		000000000000000000000000000000000000000		
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [5Y-10Y] [5Y-10Y] [10Y-more Total	Luxembourg													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Malta													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Netherlands								000000000000000000000000000000000000000	000000000000000000000000000000000000000		000000000000000000000000000000000000000		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Poland	0 5 3 1 2 2 5 0 0	0 5 3 1 2 5 0 0	0 0 1 2 0 0 3			0 5 3 0 0 5 0 13		000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0	000000000000000000000000000000000000000		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Portugal								000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0		0
[0.3M] [3M-1Y] [3M-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Romania													



							DekaBank Deutsche Girozen							
							As of 31/12/2023							
						Dire	ect exposures							
	(mln EUR)			On balance sh	leet				Derivat	ives		Off balar	ice sheet	
												Off-balance st	eet exposures	
		-	Total carrying amount of non-		Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	derivative financial assets (net of short positions)		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[13M-1Y] 1Y-2Y1 [2Y-3Y] [3Y-5Y] [5Y-10Y] [3Y-more Total	Slovakia	0 0 0 2 1 1 0		000000000000000000000000000000000000000			000000000000000000000000000000000000000					000000000000000000000000000000000000000		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Slovenia	0 0 2 0 0												
(0.3M) (3.4) (3.4) (3.4) (1.4) (2.4) (2.4) (2.4) (3.4) (Spain			0 0 0 0 0 0 0 1 1 0										
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Sweden	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~							•		•		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	United Kingdom	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 53 55						0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Iceland												×	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [5Y-10Y] [10Y-more Total	Liechtenstein													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Norway													



						C	ekaBank Deutsche Girozen	trale						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	eet				Derivat	ives		Off balan	ice sheet	
												Off-balance sh	eet exposures	
			Total carrying amount of non-		Non-derivative financial as	sets by accounting portfolio		Derivatives with posi	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	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] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Australia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Canada	0 15 15 17 17 17 17 17 17 17 17 17 17	0 0 15 0 17 0 17 49	0 0 15 0 0 0 0 0 15		0 0 17 0 17			0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0		7
10 - 3M [13M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more Total	Hong Kong													
[0.3M] [3M.1Y] [1Y.2Y] [2Y.3Y] [3Y.5Y] [5Y.10Y] [10Y.more Total	Japan													
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [5Y-10Y] [10Y-more Total	U.S.	1 0 0 0 295 295 295	1 0 0 0 0 295 0 295 295	0 0 0 0 295 0 295 285					000000000000000000000000000000000000000	000000000000000000000000000000000000000	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	China													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Switzerland													
1044 [0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y[[3Y-5Y] [5Y-107] [0Y-more Total	Other advanced economies non EEA													



General governments exposures by country of the counterparty

						-	ekaBank Deutsche Girozer							
							As of 31/12/2023							
						Dire	ct exposures							i
	(mln EUR)			On balance sh	eet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial a	issets by accounting portfolio		Derivatives with pos	itive 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 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-107] [10Y-more Total	Other Central and eastern Europe countries non EEA													
[0-3M] [3H-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Middle East													
[0-3H] [3H-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Latin America and the Caribbean													
1018 [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Africa	() 31 12 (4 200	0 0 0 0 5 38 6 124 0 0 4 1 200	0			0 0 36 124 0 41 200	0			0 0 0 0 0 0 0			
10-3M1 [3H-3Y] [3Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10V-more Total	Others	200 21 55 6 6 6 7 29 29 29 29 29 29 29	26 55 56 66 66 49 7277 224	26 55 6 66 21 1 1 234			200 0 0 0 28 26 0 54				0 0 0 0 0 0 0 0 0			

Notes and definitions

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

[1] Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Beht securities and leasts receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to bala sovereign exposures of at least 1% of total "Beht securities and leasts receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to bala sovereign exposures.

(2) The expe ed cover only exposures to central, regional and local gove ower 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 sovereigh) on soverigh redit risk), e. CDS, financial guarantees) booled in all the accounting positioli (on of thance sheet), interpretive 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 colume. This time does not include exposure to counterparts (other than sovereigh) with full or partial government guarantees by central, regional and local governments.

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

Regions:

Other advanced non-EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan. Other CEE non-EEA: Albania, Bosnia and Herzestovina, FYR Macedonia, Montenestro, Serbia and Turkey

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

Larin America: Argentina, Belias, Bolivia, Brazis, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Obstanda, Austa, Barbados, Cayman Islands, Cuba, Fench Guiana, Guadeloupe, Martinique, Puerto Rica, Saint Barbidiamy, Tarles And Caicco Eduncto, Winji Islande (U.S.).

Africe: Agents, Eggst, Monocco, South Africa, Agents, Baunda, Charton, Raye Verte, Central African, Republic, Chad, Connors, Congo, The Democratic Republic Of The Congo, Cole D'Invier, Equatorial Guinea, Entrea, Ethiopia, Galon, Gambia, Ghana, Guinea, Bissau, Kenya, Lesotto, Liberia, Madaguszar, Malani, Mali, Mauritania, Mazambioga, Nambia, Nigeri, Nigeria, Remanda, Sao Tome And Principe, Sengal Seychelles, Stera Leone, South Sudan, Servalund, United Republic Of Tanzania, Togo, Ugonda, Zambia, Zimbabwe and Tanziaa.

(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



							DekaBank Deutsche Girozer							
							As of 30/06/2024	luate						
						Dir	ect exposures							
	(mln EUR)			On balance sh	eet				Deriva	tives		Off bala	nce sheet	
	(inter 2011)													
												Off-balance s	heet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	h negative fair value			
		Total gross carrying amount of non-derivative	Total carrying amount of non-											Risk weighted exposure amount
Residual Maturity	Country / Region	financial assets	derivative financial assets (net of short positions)											
				of which: Financial assets held		of which: Financial assets at fair	of which: Financial assets at					Nominal	Provisions	
				for trading	designated at fair value through profit or loss	value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0-3M[[3M-1Y[0	0	0	0		0		0 0	0	0	0	0	
[1Y-2Y] [2Y-3Y]	Austria	0		0	0		0		0	0	0	0		
[3Y - 5Y [[5Y - 10Y [Austria	0		0 i 0	0		0		0 0	0	0	0		
[10Y - more Total	-	0	((0	0		0		0	0	0	0	0	0
[0-3M] [3M-1Y] [1Y-2Y]		000000000000000000000000000000000000000	1000	00	0		0			0	0	0		
[2Y - 3Y [[3Y - 5Y [Belgium	2	1	0	0		2		0 0	0	0	0	0	1
[5Y - 10Y [[10Y - more Total		34 69 120	65 120	69	0		27 0 34		0 0	0	0	0		0
[0-3M[[3M-1Y[[1Y-2Y]														
[2Y - 3Y [[3Y - 5Y]	Bulgaria													
[5Y - 10Y [[10Y - more Total	-													
[0-3M[[3M-1Y]														
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Cyprus													
[5Y - 10Y [[10Y - more Total														
[0-3M[[3M-1Y[
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Czech Republic													
[5Y - 10Y [[10Y - more Total														
[0-3M[[3M-1Y[
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Denmark													
[37 - 57] [57 - 107 [[107 - more Total														
Total [0-3M[[3M-1Y]														
[1Y-2Y] [2Y-3Y]	Estonia													
[3Y - 5Y [[5Y - 10Y [[10Y - more														
Total														



							DekaBank Deutsche Girozen							
							As of 30/06/2024							
						Dire	ect exposures							
	(mln EUR)			On balance sh	leet				Derivat	ives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as:	sets by accounting portfolio		Derivatives with po	iitive fair value	Derivatives with	n negative fair value			Risk weighted exposure
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 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	amount
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [3Y-5Y] [10Y-more Total	Finland	0 0 0 0 0 4 4 0 4					0 0 0 0 4 4 0			0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0		
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	France	0 0 2 3 3 122 685 685	0 0 2 3 121 62 499 696	0 0 2 0 6 0 498 506 550			0 0 3 75 62 0 140			0 0 0 0 0 0 0 0 0		0 0 0 0 0 0		0
10-3M1 [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Germany	177 420 307 283 1,244 1,085 991 4,488	177	51 303 226 54 270 117 211	0 0 0 0 0 0 0	() () () () () () () () () () () () () (126 98 81 168 677 916 780	24 14 57 222	75 1,120 376 960 2,920 2,960 2,762 1,173	0 -17 -28	0 670 720 490 505 936 655	0 149 0 24 0 53 225		25
(0 - 34) [34 - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	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													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Ireland	0 0 2 0 7 8 77 8 34	0 2 0 7 8 17 34	0 0 0 0 0 0 17 17			0 0 2 0 7 8 0 7 2 8 0 7 7		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
[0.3M] [3M.1Y] [1Y.2Y] [2Y.3Y] [3Y.5Y] [5Y.10Y] [10Y-more Total	Italy	0 3 4 3 4 59 99 0 0 1545	0 3 4 3 45 99 0 0	0 0 0 45 99 0 143			0 3 4 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



							JekaBank Deutsche Girozen							
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	Off balar				
												Off-balance st	eet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives wit	h negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative infinacial assets (net of short positions)		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 No 0 0	amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [5Y-10Y] [5Y-10Y] Total	Latvia	0 11 0 30 1 0 0 0 2 2 2 2	0 11 0 30 1 1 0 0 42				0 11 0 30 0 0 0 41					000000000000000000000000000000000000000		12
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Lithuania											000000000000000000000000000000000000000		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Luxembourg													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Malta													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Netherlands		0 0 0 0 0 0 8 3	0 0 0 0 0 0 83			000000000000000000000000000000000000000					000000000000000000000000000000000000000		
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Poland		5 5 3 3 0 3 8 8 0 5 19				5 0 3 0 0 8 8 0							
[0.3M] [3M-1Y] [3Y-2Y] [2Y-3Y] [5Y-10Y] [5Y-10Y] Total	Portugal		0 0 0 0 0 40 0 40	0 0 0 0 0 0 40										
[0.3M] [3M-1Y] [3M-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Romania													



						c	DekaBank Deutsche Girozen	ntrale						
							As of 30/06/2024							
						Dire	ect exposures							
	(mln EUR)			On balance sh	neet				Derivat	Off balar	nce sheet			
												Off-balance st		
		Total gross carrying amount of non-derivative	Total carrying amount of non-		Non-derivative financial as	sets by accounting portfolio		Derivatives with positive fair value		Derivatives wit	n negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	financial assets	derivative financial assets (net	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] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Stovakla		0 0 2 0 0 0 0				0 0 2 0 0 0 0 2					000000000000000000000000000000000000000		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Slovenia		0 2 0 0 0 0 0 2				0 2 0 0 0 0 0 2 2		000000000000000000000000000000000000000		000000000000000000000000000000000000000	000000000000000000000000000000000000000		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [5Y-10Y] [10Y-more Total	Spain	0 2 2 0 0 0 0 9 9 5 5	0 2 0 0 0 0 0 0 0 59	0 0 0 0 0 0 59			0 0 0 0 0 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] [5Y-3Y] [5Y-10Y] [10Y-more Total	Sweden													
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	United Kingdom	0 0 0 0 0 0 0 0 5 5	0 0 0 0 0 0 51	0 0 0 0 0 0 51										
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Iceland													
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Liechtenstein													
[0.3M] [3M-1Y] [3M-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Norway													



							ekaBank Deutsche Girozer							
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	eet				Derivat	Off balar				
												Off-balance st	neet exposures	
					Non-derivative financial as:	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			
		Total gross carrying amount of non-derivative	Total carrying amount of non-											Risk weighted exposure amount
Residual Maturity	Country / Region	financial assets	derivative financial assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets held for trading	of which: Financial assets	of which: Financial assets at fair value through other	of which, Finalicial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount	Noniniat	FIONSIONS	
				for trading	profit or loss	comprehensive income	amortised cost	Carrying amount	Notionat amount	Carrying anount	Notional amount			
[0-3M[[3M-1Y] [1Y-2Y]														
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Australia													
[10Y - more Total [0 - 3M [-			0	0	0	0		0	0	0	0	0	
[3M - 1Y] [1Y - 2Y] [2Y - 3Y]		8	8	8	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [[5Y - 10Y [Canada	17	17 0	0	0	17 0	0	0	0	0	0	0	0	
[10Y - more Total [0 - 3M [-	17	17 49	0 15	0	0	0	0	0	0	0	0	0	7
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [
[3Y - 5Y [[5Y - 10Y [Hong Kong													
[10Y - more Total [0 - 3M [-													
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [Japan													
[3Y - 5Y] [5Y - 10Y] [10Y - more														
Total [0-3M[[3M-1Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [U.S.	0	0	0	0	0	0	0	0	0	0	0	a a	
[37 - 57] [57 - 107 [[107 - more Total	_	297	297 0	297 0 297	0	0	0	0	0	0	0	0	0	
[0-3M[[3M-1Y[297	297	297	0		0		0	0	0	0	0	0
[1Y - 2Y] [2Y - 3Y] [3Y - 5Y]	China													
[5Y - 10Y [[10Y - more Total	-													
[0-3M[[3M-1Y] [1Y-2Y]														
[2Y - 3Y [[3Y - 5Y]	Switzerland													
[5Y - 10Y [[10Y - more Total														
[0-3M] [3M-1Y] [1Y-2Y]														
[2Y - 3Y [[3Y - 5Y] [5Y - 10Y]	Other advanced economies non EEA													
[10Y - more Total	-													



General governments exposures by country of the counterparty

			DekaBank Deutsche Girozentrale														
							As of 30/06/2024										
						Dire	ect exposures										
	(mln EUR)			On balance sh	eet				Deriva	tives		Off bala	nce sheet	Í			
												Off-balance s	sheet exposures				
					Non-derivative financial a	issets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives wit	h negative fair value						
Residual Maturity	Country / Region	Total goss carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)		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	Nominat	Provisions	Risk weighted exposure amount			
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Other Central and eastern Europe countries non EEA																
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Middle East																
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Latin America and the Caribbean																
10131 [0-34] [34-1Y] [1Y-2Y] [2Y-3Y] [37-5Y] [5Y-10Y] [107-more Total	Africa	() () () () () () () () () () () () () (0 0 0 0 0 29 2 112 0 0 4 3 3 183	0			0 0 29 112 0 43 183	0			0 0 0 0 0 0 0						
10131 [0 - 3Mf [3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10' - more Total	Others	18- 22 (2 2 10- 200 211 - 211 - 577	24 0 0 2 3 2 3 4 104 5 205 5 215	24 0 23 2 2 1 1 216			283 0 0 0 0 102 205 0 0 308				0 0 0 0 0 0 0 0 0						

Notes and definitions

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

[1] Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Beht securities and leasts receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to bala sovereign exposures of at least 1% of total "Beht securities and leasts receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to bala sovereign exposures.

(2) The expe ed cover only exposures to central, regional and local gove ower 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 sovereigh) on soverigh redit risk), e. CDS, financial guarantees) booled in all the accounting positioli (on of thance sheet), interpretive 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 colume. This time does not include exposure to counterparts (other than sovereigh) with full or partial government guarantees by central, regional and local governments.

(5) Peridual countries not rep rted separately in the Tra

Regions:

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

Other CEE non-EEA: Albania, Bosnia and Herzestovina, FYR Macedonia, Montenestro, Serbia and Turkey

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

Larin America: Argentina, Belias, Bolivia, Brazis, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Obstanda, Austa, Barbados, Cayman Islands, Cuba, Fench Guiana, Guadeloupe, Martinique, Puerto Rica, Saint Barbidiamy, Tarles And Caicco Eduncto, Winji Islande (U.S.).

Africe: Agents, Eggst, Monocco, South Africa, Agents, Baunda, Charton, Raye Verte, Central African, Republic, Chad, Connors, Congo, The Democratic Republic Of The Congo, Cole D'Invier, Equatorial Guinea, Entrea, Ethiopia, Galon, Gambia, Ghana, Guinea, Bissau, Kenya, Lesotto, Liberia, Madaguszar, Malani, Mali, Mauritania, Mazambioga, Nambia, Nigeri, Nigeria, Remanda, Sao Tome And Principe, Sengal Seychelles, Stera Leone, South Sudan, Servalund, United Republic Of Tanzania, Togo, Ugonda, Zambia, Zimbabwe and Tanziaa.

(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

2024 EU-wide Transparency Exercise

Performing and non-performing exposures DekaBank Deutsche Girozentrale

As of 30/09/2023 As of 31/12/2023 Accumulated impairment, credit risk and provisions⁴ Accumulated impairment, credit risk and provisions⁴ negative changes in fair value due to Collaterals and financial guarantees received on no performing exposures guarantees receiv performing ex On non-performing exposures³ On non-performing exposures³ Of which performing but past due >30 days and <=90 days Of which performing but past due >30 days and <=90 days on performing exposures Of which Stage 3⁸ Of which Stage 3⁸ 16,423 10,513 12,108 10,387 securities (including at amortised cost and fair value) 986 4,982 2,123 2,423 **53,110** 437 2,468 23,853 9,160 17,180 8,654 5,513 Other financial corporation: 1,793 2,393 44,607 121 General governmer 2,36 18,51 6,66 16,92 7,74 67.10 12,096 12,479 77 F-BALANCE SHEET EXPOSURES 76 6 3 3

¹⁰ For the definition of non-outlemina exocurs oblazar refer to Article 47a/3b of Resultation (EU) No 575/2013 (CRN) ²⁰ Isoftwore apport here the cumulative amount of exopected civit losses since initial ecosyntation for financial instrument ²⁰ Isoftwore apport here the cumulative amount of exopected civit losses arise initial recognition for financial instrument ²⁰ Isoftwore apport here the cumulative amount of exopected civit losses arise initial recognition for financial instrument ²⁰ Isoftwore apport here the cumulative amount of exopected civit losses arise initial recognition for financial instrument ²⁰ Isoftwore apport here the cumulative amount of exopected civit losses arise initial recognition for financial instrument ²⁰ Isoftwore apport here the cumulative amount of exopected civit losses are apported by the set of the complexity of the set of the complexity of the set of aubject to impain posures

subject to impairment, the a lated negative changes in fairvalue et exposures hrough profit or loss of

¹⁶Contrastic descention for the second data and focus of the second data

¹⁰ 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.

2024 EU-wide Transparency Exercise

Performing and non-performing exposures DekaBank Deutsche Girozentrale

As of 31/03/2024 As of 30/06/2024 Accumulated impairment, a credit risk and provisions⁴ Accumulated impairment, a credit risk and provisions⁴ Collaterals and financial guarantees received on no performing exposures Collaterals and finan guarantees received on performing exposur On non-performing exposures³ On non-performing exposures³ Of which performing but past due >30 days and <=90 days Of which performing but past due >30 days and <=90 days In performing exposures Of which: defaulted Of which Stage 3⁸ Of which Stage 3⁸ Of which: defaulted Of which Stage 3⁸ Of which Stage 3⁸ 11,700 12,900 12,124 12,281 rities (including at amortised cost and fair value) Central banks 1,702 6,630 2,000 2,568 50,096 1,55 6,288 1,983 Otherfinancia 2,456 49,416 2,87 2,398 22,158 24,141 7,69 7,217 16,59 16.29 8,36 ofwhict 7.6 73.8 11,946 11,089 21 16 FF-BALANCE SHEET EXPOSURES 14 14 79 14 21 21 76

> inition of non-performing exposures please refer to Article 474(3) of Pegulation (EU) No 575/2013 (C s report here the cumulative amount of expected credit losses since initial recognition for financial in s report here the cumulative amount of expected credit losses since initial recognition for financial in (2) Institutio (3) Institutio nts subject to impairment and p et exposures

ruments subject to impairment, the accumulated negative changes in fair value du red at fair value through profit or loss other than HFT and p eet exposures

(() For the or-balance obserbers, economized impairments and accounduled legative changes in tai value due to exit risk and discissed with a positive sign () How part discussed parts. Following this sign convention, Information is disclosed with the spottal-sign of what is reported according to the FNREP transverse typerparts. F3100/F3100; impairment, accumulated changes in tai value due to exit six and providence sign. d 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 (An

(5) 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.



Forborne exposures

DekaBank Deutsche Girozentrale

			As of 30/	9/2023		As of 31/12/2023									
	Gross carryin; exposures wit measures	g amount of th forbearance		exposures with	Collateral and financi	al guarantees received rbearance measures	Gross carryin; exposures wit measures			r exposures with	Collateral and financia on exposures with for				
		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			
(min EUR)															
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	0			
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)	1,166	267	94	81	1,017	186	1,462	535	129	101	1,204	434			
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	96	0	0	0	77	0	78	60	4	4	56	56			
Non-financial corporations	1,070	267	94	81	940	186	1,384	475	125	97	1,149	379			
of which: small and medium-sized enterprises	588	124	7	0	546		791	333	38	16	643				
Households	0	0	0	0	0	0	0	0	0	0	0	0			
DEBT INSTRUMENTS other than HFT	1,166	267	94	81	1,017		1,462	535	129	101	1,204				
Loan commitments given	0	0	0	0	0	0	0	0	0	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

¹⁰Fe the on-balance sheet larms, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a posible sign of they are decreasing assets. Following this sign convention, information is disclosed with the opposible sign of value due to credit risk are decreasing assets. Following this sign convention, information is disclosed with the opposible sign of value due to credit risk are decreasing assets. Following this sign convention, information is disclosed with the opposible sign of value due to credit risk are decreasing assets. Following this sign convention, there were 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 FINEFF sign convention. This is because, based on this sign convention, the provision on off-balance sheet committees are generally reported with aposible sign.

⁽⁶⁾ 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/	03/2024		As of 30/06/2024									
	Gross carryin exposures wi measures	g amount of th forbearance		exposures with		al guarantees received rbearance measures	Gross carryin; exposures wi measures	g amount of h forbearance		exposures with	Collateral and financia on exposures with fo				
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures			
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	o			
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0	0			
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)	1,543	576	158	126	1,276	450	1,902	604	167	113	1,565	476			
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	141	59	4	4	136	55	140	59	4	4	136	54			
Non-financial corporations	1,403	517	154	122	1,140	395	1,762	545	163	108	1,429	422			
of which: small and medium-sized enterprises	928	304	35	10	784		0	0	0	0	0				
Households	0	0	0	0	0	0	0	0	0	0	0	0			
DEBT INSTRUMENTS other than HFT	1,543	576	158	126	1,276		1,902	604	167	113	1,565				
Loan commitments given	3	3	3	3	0	0	8	3	1	1	4	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 posibly 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) 2021/45-115 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 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 consistent of using are into a row of the criteria for significance and having are too for on-performing loans and advances (sockuding toans and advance

(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.



Breakdown of loans and advances to non-financial corporations other than held for trading DekaBank Deutsche Girozentrale

			Asof3	30/09/2023					As of 3	1/12/2023					As of 3	1/03/2024					As of 3	0/06/2024		
	Gross carry					Accumulated	Gross carry	ing amount				Accumulated	Gross carry	/ing amount				Accumulated	Gross carry					Accumulated
		Of which: non- performin	on- and advances	Of which loans and advances subject to	Accumulated	negative changes in fair value due to credit risk on		Of which: non- performing		Of which loans and advances subject to	Accumulated	negative changes in fair value due to credit risk on		Of which: non- performin		Of which loans and advances subject to	Accumulated	negative changes in fair value due to credit risk on		Of which non- performin		Of which loans and advances subject to	Accumulated	negative changes in fair value due to credit risk on
(min EUR)			of which: defaulted	impairment		non-performing exposures ¹			of which: defaulted	impairment		non-performing exposures ¹			of which: defaulted	impairment		non-performing exposures ¹			of which: defaulted	impairment		non-performing exposures ¹
A Agriculture. forestry and fishing	43	0	0	43	0	0	45	0	0	45	0	0	45	0	0	45	0	0	45	0	0	45	0	0
B Mining and quarrying	131	0	0	131	0	0	111	0	0	111	0	0	116	0	0	116	0	0	102	0	0	102	0	0
C Manufacturing	389	0	0	389	1	0	349	0	0	349	2	0	338	0	0	338	2	0	344	0	0	344	2	0
D Electricity, gas, steam and air conditioning supply	2,650	0	0	2,650	32	0	2,632	0	0	2,632	48	0	2,535	0	0	2,535	48	0	2,375	61	61	2,375	51	0
E Water supply	661	0	0	661	0	0	672	0	0	672	0	0	664	0	0	664	0	0	647	0	0	647	0	0
F Construction	221	0	0	221	1	0	222	0	0	222	1	0	218	0	0	218	1	0	213	0	0	213	1	0
G Wholesale and retail trade	57	0	0	57	0	0	55	0	0	55	0	0	46	0	0	46	0	0	47	0	0	47	0	0
H Transport and storage	1,293	0	0	1,281	5	0	1,358	33	33	1,353	2	0	1,303	26	26	1,299	3	0	1,239	3	3	1,217	3	0
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	87	0	0	87	0	0	87	0	0	87	0	0	84	0	0	84	0	0	79	0	0	79	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	9,266	430	430	9,094	160	0	9,109	596	596	9,054	261	0	8,980	637	637	8,925	283	0	9,071	669	669	8,998	277	0
M Professional, scientific and technical activities	165	0	0	164	1	0	252	0	0	252	0	0	239	0	0	239	0	0	237	0	0	237	0	0
N Administrative and support service activities	2,090	69	69	2,090	17	0	1,911	37	37	1,911	16	0	1,952	38	38	1,933	14	0	1,835	36	36	1,835	3	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	4	0	0	4	0	0	2	0	0	2	0	0	2	0	0	2	0	0	0	0	0	0	0	0
Q Human health services and social work activities	124	0	0	124	0	0	125	0	0	125	0	0	76	0	0	76	0	0	56	0	0	56	0	0
R Arts. entertainment and recreation	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
S Other services	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans and advances	17,180	498	498	16,995	217	0	16,929	666	666	16,870	330	0	16,597	701	701	16,519	353	0	16,291	769	769	16,196	337	0

¹⁰ The items 'accumulated impairment' and 'accumulated negative changes in fair value due to credit frisk on non-performing exposures' are disclosed with a posible sign I 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 F06.01), 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.