

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

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



Key Metrics

(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	5,124	5,462	5,441	5,436	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	5,124	5,462	5,441	5,436	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	5,722	6,061	6,040	6,034	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition	5,722	6,061	6,040	6,034	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	6,405	6,751	6,829	6,787	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	6,405	6,751	6,829	6,787	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	31,529	31,360	29,947	28,982	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	31,529	31,360	29,947	28,982	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	16.25%	17.42%	18.17%	18.75%	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	16.25%	17.42%	18.17%	18.75%	(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	18.15%	19.33%	20.17%	20.82%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	18.15%	19.33%	20.17%	20.82%	(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	20.32%	21.53%	22.80%	23.42%	CA3 {5}	
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	20.32%	21.53%	22.80%	23.42%	(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	98,657	85,608	93,275	87,736	C 47.00 (r0300,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	5.80%	7.08%	6.48%	6.88%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	5,722	6,061	6,040	6,034	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	5,722	6,061	6,040	6,034	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	98,657	85,608	93,275	87,736	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	98,657	85,608	93,275	87,736	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	5.80%	7.08%	6.48%	6.88%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	5.80%	7.08%	6.48%	6.88%	[A.2]/[B.2]	



2023 EU-wide Transparency Exercise Capital DekaBank Deutsche Giozentrale

							COREP CODE	REGULATION
	А	(min EUR, %) OWN FUNDS	As of 30/09/2022 6,405	As of 31/12/2022 6,751	As of 31/03/2023 6,829	As of 30/06/2023	C 01.00 (10010.40010)	REGULATION Articles 4(118) and 72 of CRR
		COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying		., .		.,.	C 01.00 (+0010,+0010)	
	A.1	transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	5,124	5,462	5,441	5,436		Article 50 of CRR
	A.1.1	instruments)	431	431	431	431	C 01.00 (r0030,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	5,171	5,504	5,478	5,486	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income	-72	16	16	16	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	0	0	0	0	C 01.00 (r0200,c0010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r0230,c0010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-186	-277	-279	-248	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-182	-173	-175	-177	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of COR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-2	-1	-1	-1	C 01.00 (r0370,c0010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-25	-3	-3	-44	C 01.00 (r0390,c0010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	-26	-26	-26	C 01.00 (r0390,c0010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r0430,c0010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r0440,c0010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (r0450,c0010) + C 01.00 (r0450,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010) + C 01.00 (r0472,c0010)	Articles 4(36), $34(1)$ point ($ \mathbf{i} $ ($ \mathbf{i} $) and 89 to 91 of DR; Articles $38(1)$ point ($ \mathbf{i} $) ($ \mathbf{i} $, $243(1)$ point ($ \mathbf{i} $) and 238 of DR; Articles $36(1)$ point ($ \mathbf{i} $) and $339(3)$ of DR; Articles $36(1)$ point ($ \mathbf{i} $) and $339(3)$ of DR; Articles $36(1)$ point ($ \mathbf{i} $) and $153(8)$ of DRR and Articles $36(1)$ point ($ \mathbf{i} $) and $153(8)$ of DRR and Articles $36(1)$ point ($ \mathbf{i} $) and $153(8)$ of DRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r0460,c0010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (r0480,c0010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of ORR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r0490,c0010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (r0500,c0010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CRR
OWN FUNDS	A.1.18A	(-) Insufficient coverage for non-performing exposures	0	0	0	0	C 01.00 (r0513,c0010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.188	(-) Minimum value commitment shortfalls	-11	-8	0	-1	C 01.00 (r0514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (I) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (r0524,c0010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	0	0	C 01.00 (r0529,c0010)	
	A.1.21	Transitional adjustments	0	0	0	0	CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r0220,c0010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r0240,c0010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r0520,c0010)	Articles 469 to 472, 478 and 481 of CBR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	599	599	599	599	C 01.00 (r0530,c0010)	Article 61 of CRR
	A.2.1		599	599	599	599	C 01.00 (r0540,c0010) + C 01.00 (r0570,c0010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r0720,c0010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (r0090,c0010) + C 01.00 (r0700,c0010) + C 01.00 (r0710,c0010) + C 01.00 (r0700,c0010) + C 01.00 (r0744,c0010) + C 01.00 (r0748,c0010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	5,722	6,061	6,040	6,034	C 01.00 (r0015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	683	690	789	753	C 01.00 (r0750,c0010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	683	657	779	753	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
	A.4.2		0	33	10	0	C 01.00 (+0310,c0010) + C 01.00 (+030,c010)	
	A.4.3	Tier 2 transkional adjustments	0	0	0	0	C 01.00 (r0880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
OWN FUNDS	В	TOTAL RISK EXPOSURE AMOUNT	31,529	31,360	29,947	28,982	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
REQUIREMENTS	8.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	16.25%	17.42%	18.17%	18.75%	CA3 (1)	
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	18.15%	19.33%	20.17%	20.82%	CA3 (3)	
	С.3	TOTAL CAPITAL RATIO (transitional period)	20.32%	21.53%	22.80%	23.42%	CA3 (5)	
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	5,124	5,462	5,441	5,436	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2- A.4.3.0).0)]	•
CET1 RATIO (%) Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	16.25%	17.42%	18.17%	18.75%	[D.1]/[B-B.1]	
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0010)	
Memo items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	
Memo Items	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0040)	

⁽¹⁾The fully loaded CETI ratio is an estimate calculated based on bank's supervisory recording. Therefore, any capital indusments that are not eliable from a repulsabory coint of view at the recording date are not balen into account in this calculation.
Fully loaded CETI capital ratio estimation is based on the formulae stated in column "COSEP CODE" – please note that this might load to differences to fully loaded CETI capital ratio published by the participating banks e.g. in their Filter 3 disclosure



Overview of Risk exposure amounts

		RWAs			
(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	17,387	17,212	16,736	16,904	C 02.00 (r0040, c0010) -{C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0226, s001) + C 08.01 (r0050, c0266, s001) + C 08.01 (r0040, c026, s002) + C 08.01 (r0050, c0266, s002) + C 08.01 (r0060, c0266, s002) + C 08.01 (r0040, c026, s002) + C 08.01 (r0050, c0266, s002) + C 08.01 (r0060, c0266, s002) + C 02.00 (r0470, c0010) + C 02.00 (r0460, c0010)
Of which the standardised approach	3,037	3,364	3,375	3,311	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	12,714	12,261	11,888	12,070	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (r0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB	967	934	833	893	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	3,901	3,768	3,373	3,212	C 07.00 (1090), 02220, 901) + C 07.00 (10110, 02220, 901) + C 07.00 (10130, 02220, 901) + C 08.01 (10040, 02260, 9011) + C 08.01 (10050, 02260, 9011) + C 08.01 (10040, 02260, 9021) + C 08.01 (10050, 02260, 9012) + C 08.01 (10050, 9012) + C 08.01 (1005
Credit valuation adjustment - CVA	836	583	606	548	C 02.00 (r0640, c0010)
Settlement risk	0	0	0	0	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	0	0	0	0	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	5,015	5,559	5,093	4,173	C 02.00 (r0520, c0010)
Of which the standardised approach	2,590	2,833	2,101	1,666	C 02.00 (r0530, c0010)
Of which IMA	2,426	2,726	2,992	2,508	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (0010, 0603)*12.5+C 20.00 (001010;0450)*12.5+MAX(C 24.00(r0010, d090),C 24.00(r0010, d100),C 24.00(r0010, d110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	4,070	4,139	4,127	4,132	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	0	0	0	0	C 02.00 (r0610, c0010)
Of which advanced measurement approach	4,070	4,139	4,127	4,132	C 02.00 (r0620, c0010)
Other risk exposure amounts	319	98	12	13	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	31,529	31,360	29,947	28,982	

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 CVA)' and Securitisations' section.



2023 EU-wide Transparency Exercise P&L DekaBank Deutsche Girozentrale

(min EUR)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023
Interest income	711	999	534	1,192
Of which debt securities income	69	99	40	91
Of which loans and advances income	389	636	261	557
Interest expenses	567	794	479	1,079
(Of which deposits expenses)	115	223	248	592
(Of which debt securities issued expenses)	40	73	44	114
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	3	10	1	2
Net Fee and commission income	1,185	1,591	412	789
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	6	6	-3	-3
Gains or (-) losses on financial assets and liabilities held for trading, net	353	339	292	387
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	-21	-23	10	18
Gains or (-) losses from hedge accounting, net	15	11	-5	-6
Exchange differences [gain or (-) loss], net	2	-3	-1	3
Net other operating income /(expenses)	-12	-10	2	10
TOTAL OPERATING INCOME, NET	1,675	2,126	763	1,312
(Administrative expenses)	750	1,153	258	541
(Cash contributions to resolution funds and deposit guarantee schemes)	82	82	96	75
(Depreciation)	50	71	16	32
Modification gains or (-) losses, net	1	1	0	3
(Provisions or (-) reversal of provisions)	-8	-60	-8	-12
(Payment commitments to resolution funds and deposit quarantee schemes)	0	0	0	0
(Commitments and guarantees given)	1	6	-7	-9
(Other provisions)	-9	-67	0	-3
Of which pending legal issues and tax litigation ¹	0	-9	0	0
Of which restructuring ¹	0	-1	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)	-58	35	-23	-27
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	-58	35	-23	-27
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	0	40	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	3	-7	0	4
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	863	799	424	709
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	576	533	275	486
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	576	533	275	486
Of which attributable to owners of the parent	576	533	275	486

U Information available only as of end of the year

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



Total Assets: fair value and impairment distribution

(min EUR)		As of 30/09/202	22			As of 31,	12/2022			As of 31,	03/2023			As of 30,	/06/2023		
		Fa	ir value hierarc	hy		Fa	ir value hierard	:hy		Fa	ir value hierard	:hy		Fa	ir value hierard	:hy	
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	22,438				18,530				18,419				17,633				IAS 1.54 (i)
Financial assets held for trading	16,279	3,957	11,737	586	16,167	3,188	12,309	670	16,856	4,409	11,732	715	17,114	5,299	11,345	471	IFRS 7.8(a)(i);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	1,344	181	763	400	1,493	186	749	558	1,505	185	756	564	1,584	175	756	653	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	2,011	699	1,312	0	2,074	529	1,546	0	1,942	614	1,289	39	2,041	1,434	607	0	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	65,088				57,693				67,373				64,567				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	222	0	222	0	271	0	271	0	235	0	235	0	240	0	240	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	1,457				1,343				1,329				1,431				
TOTAL ASSETS	108,839				97,572				107,660				104,611				IAS 1.9(a), IG 6

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

(min	EUR)			As of 30/09/20	22				As of 31/12/2022					As of 31/03/2023												
		Gross carryi	ing amount ⁽²⁾		Accun	nulated impairr	nent ⁽²⁾	Gros	s carrying amo	ınt ⁽²⁾	Accum	nulated impairr	nent ⁽²⁾	Gros	s carrying amo	unt ⁽²⁾	Accui	mulated impairr	nent ⁽²⁾	Gros	s carrying amo	unt ⁽²⁾	Accum	nulated impairm	nent ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector ¹		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	npaired
Financial assets at fair value through other	Debt securities	2,011	0	0	0	0	0	2,075	0	0	0	0	0	1,942	0	0	0	0	0	2,042	0	0	0	0	0	Annex V.Part 1.31, 44(b)
comprehensive income	Loans and advances	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	7,830	23	0	-3	-2	0	7,579	413	0	-5	-5	0	8,170	349	0	-4	-5	0	8,603	81	0	-2	-11	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	55,020	2,038	312	-13	-32	-86	44,941	4,633	344	-14	-85	-108	54,024	4,710	313	-12	-81	-91	50,453	5,207	317	-12	-81	-86	Annex V.Part 1.32, 44(a)

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

⁽⁷⁾ From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.



Breakdown of liabilities

DekaBank Deutsche Girozentrale

(mln EUR)

		Carrying	g amount		
LIABILITIES:	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	References
Financial liabilities held for trading	35,082	34,151	33,391	32,250	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	237	217	192	140	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	64,226	55,025	65,840	63,913	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ¹	0	0	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	1,331	555	396	402	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	296	225	213	219	IAS 37.10; IAS 1.54(I)
Tax liabilities	436	283	341	387	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	428	365	483	287	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	102,036	90,822	100,856	97,599	IAS 1.9(b);IG 6
TOTAL EQUITY	6,802	6,750	6,803	7,013	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	108,839	97,572	107,660	104,611	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	j amount		
Breakdown of financial liabilities	by instrument and by counterparty sector	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	References
Derivatives		15,281	13,708	12,413	11,901	IFRS 9.BA.7(a); CRR Annex II
Chart resitions	Equity instruments	72	71	88	90	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
Short positions	Debt securities	1,068	938	792	835	Annex V.Part 1.31
	Central banks	3,459	1,695	1,704	0	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	1	0	0	0	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	5,490	3,481	7,755	6,793	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	1,235	1,378	2,284	1,941	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	19,698	16,177	19,681	18,570	Annex V.Part 1.42(c),44(c)
Donnaile	of which: Current accounts / overnight deposits	2,959	2,287	2,860	3,440	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	25,171	20,898	21,767	21,211	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	19,739	16,738	16,382	15,413	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	1,479	1,627	1,765	1,793	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	1,345	1,255	1,208	1,345	ECB/2013/33 Annex 2.Part 2.9.1
	Households	1,215	1,172	1,149	1,192	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	966	922	876	917	Annex V.Part 1.42(f), 44(c)
Debt securities issued		26,856	29,000	31,932	33,368	Annex V.Part 1.37, Part 2.98
Of which: Subordin	nated Debt securities issued	284	282	343	347	Annex V.Part 1.37
Other financial liabilities		1,086	1,182	771	954	Annex V.Part 1.38-41
OTAL FINANCIAL LIABILITIES		100,876	89,948	99,820	96,706	



_																						
	SA		VaR (Memoran	dum item)	STRESSED VaR (/	I Memorandum item)	AND MIG	NTAL DEFAULT RATION RISK AL CHARGE	ALL PRICE	RISKS CAPIT FOR CTP	AL CHARGE		VaR (Memor	andum item)	STRESSED VaR (M	IN emorandum item)	INCREMENTAL DEFAULT AND MIGRATION RIS CAPITAL CHARG		ALL PRICE I	RISKS CAPITA FOR CTP	AL CHARGE	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRi 1)	12 WEEKS		FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2022	As of 31/12/2022				As of 30/	09/2022									As of 31/1	12/2022					
Traded Debt Instruments Of which: General risk Of which: Specific risk Equibes Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk	1.267 0 1.267 874 0 874 286 0 2.426	1,350 0 1,350 1,040 0 1,040 346 0 2,736	62 62 0 37 37 0 0	20 20 0 9 9 0 0	125 125 0 44 44 0 0	37 37 0 7 7 0 0 0	0	0	0	0	0	2,426	75 75 0 31 31 0 0	20 20 0 9 9 0 0	147 147 0 29 29 0 0	37 37 0 11 11 0 0 0		0	0	0	0	2,726
. 0 (1)	As of 31/03/2023	As of 30/06/2023	, A		***	As of 31/	03/2023		, J		Ü	2,723	,,		170	As of 30/0	06/2023		J		- J	2// 20
Traded Debt Instruments Of which: General risk Of which: Specific risk Equities Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk	1,039 0 1,039 621 0 621 380 0	865 0 865 439 0 439 299	93 93 0 30 30 0 0	28 28 0 5 5 0 0	158 158 0 30 30 0 0	43 43 0 1 1 0 0							76 76 0 15 15 0 0	20 20 0 4 4 0 0	143 143 0 8 8 0 0	49 49 0 2 2 0 0						
Total	2,040	1,603	96	27	144	39	0	0	0	0	0	2,992	75	20	125	44	0	0	0	0	0	2,508

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



		Standardised Approach												
			As of 30/09/	2022			As of 31;	12/2022						
	(min EUR %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions*	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions					
Resion Public Multil Intern Institu Corpos	oorates f which: SME	21,688 4,048 613 11 11,782 1,853 0 52	23,329 3,947 790 11 11,782 1,703 0	0 0 0 0 115 1,679 0		18,700 3,611 589 11 11,750 1,750 86	20,188 3,560 761 111 13,762 1,593 82 79	0 0 0 0 109 1,557 69						
Consolidated data Secure Exosis Items Cover Collect Guilty Other	If which SVE and be mortisants on immovable property fullicity SVE successes in default suc	20 34 0 0 0 342 0 583 289 74 41,381	0 33 0 0 0 342 0 583 289 74	0 17 0 0 0 4 0 491 687 68 3,074	0	0 34 0 0 0 365 0 585 442 66	33 0 0 0 365 0 585 442 66	0 17 0 0 4 0 500 1,069 65	0					

**Good or common units focusor wide, a second lafter take in the course of more and the course of th

					Standardised A	pproach					
			As of 30/09	2022			As of 31	/12/2022			
	(min FIE %).)	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 Resistant governments or local authorities Public sector entities	21,511 4,048 608	21,796 3,947 608	0		18,522 3,611 581	18,783 3,560 581	0			
GERMANY	Multilateral Development Banks International Organisations Institutions Corporates	0 0 11,541 1,484	0 0 11,541 1.338	0 0 37 1.324		0 0 13,526 1,402	0 0 13,525 1.250	0 0 36 1.227			
	of which: SME Retail of which: SME	52 0	0 27 0	13 0		86 104 0	82 78 0	69 56 0			
OLIG PUT	Secured by mortoaces on immovable property of which: SME Exposures in default Items associated with particularly high risk	0	0	0	0	0	0	0			
	Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	299 0 510	299 0 510	0 0 384		323 0 507	323 0 507	0 0 385			
	Eoultv Other exposures Standardised Total [†]	289 70	289 70	687 67		442 66	442 66	1,069 65			

(ii) Chishel excours, unlike Excours value, is recorded before takino into account any effect due to credit convenion factors or could risk relixation techniques (e.g., substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securification exposures but includes general credit risk adjustments.

		(a) rote take apparatus and provisors per country or country per country and country or country per country and country or country per country and country or country and coun									
					Standardised Ap	proach					
			As of 30/09/	2022			As of 31;	/12/2022			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(min BUR, %) Central governments or central banks	0	301	0		0	283	0			
	Regional governments or local authorities	0	0	0		0	0	0			
P 5-	Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	9	0	0		0	0	0			
	Institutions	4	4	2		4	4	2			
	Corporates of which: SME	9	9	6		9	9	/			
	orwine: SME Retail		0	0				0			
		i i	0	0		i	i	0			
UNITED KINGDOM	Secured by mortgages on immovable property	o o	0	i i		i i	0	o o			
	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	9	0	0		0	0	0			
	Collective investments undertakings (CIU)	6	6	8		6	6	8			
	Equity Other exposures										
	Standardised Total ²			Ů			,				

		(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.								
					Standardised A	pproach				
			As of 30/09/	2022			As of 31/	12/2022		
		Original Exposure ¹	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²			
UNITED STATES	Control Construence Control Co	0 0 0 0 9 3 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	56 0 0 0 0 9 34 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 5 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 9 2 2 2 0 0 0 0 0 0 0 0 0 0 0	53 0 0 0 0 9 22 2 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 5 28 8 0 0 0 0 0 0		
ĺ	Standardised Total ²				0					

					Standardised A	pproach				
			As of 30/09	2022			As of 31,	/12/2022	122	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
	(min EUR, %)									
FRANCE	Central overamenta or central sanista escional overamenta or local autorities services de la companio de la contrale services de la contrale de la contrale services de la contrale del la contrale de la contrale de la contrale de la contrale de la contrale del la contrale del la contrale de la contrale del la c	29 0 0 0 0 0 84 13 10 0 0 0 0 0 11 11 0	29 20 48 13 30 00 01 11	0 0 0 22 12 12 0 0 0 0 0 0	0	28 0 0 47 12 0 0 0 0 0 11 1 0 0 0	288 0 5 0 0 47 12 0 0 0 0 11 10 0 0	0 0 0 0 220 122 0 0 0 177 0 0 0 0 0 0	•	
	Other exposures Standardised Total ²			,	1					

Chishall associars unlike Economy value, in recorded before takins into account any effect due to credit convention factors or credit nik mitization techniques (i.e., substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation apposure but includes general credit risk adjustments.



	Dekabarik Deutsche Girozentrale								
					Standardised A	pproach			
			As of 30/09/	2022			As of 31;	12/2022	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
LUXEMBOURG	Central governments or coming abunda. Regional government or body attentions regional government or body attentions regional government and service or body attentions regional government and service or body attention or body	10 0 0 1 1 295 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	10 0 0 0 1 1 291 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	12 0 0 4 250 0 0 0 0 0 0 0 0	12 0 0 0 4 255 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 1 1 255 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
		(A) Orininal exercises unlike Fennesse valu	us is remoted halfons taking int	n arrount and offert due to me	dit romanion fartors or modit :	ride mitination techniques (e.n. s	shalltelion afforts)		

		(2) Total value adjustments and provision			.,				
					Standardised A	pproach			
			As of 30/09	2022			As of 31	/12/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	(min EUR. %) Central governments or central banks	0		0					
	Regional governments or local authorities		1	0		ů		0	
	Public sector entities			0		ō	i i	o o	
	Multilateral Development Banks	0		0		0	0	0	
	International Organisations	0		0		0	0	0	
	Institutions	113	117	23		105	104	21	
	Corporates	0		0		0	0	0	
	of which: SME	0		0		0	0	0	
	Retail	0	9	0		0	0	0	
CANADA	of which: SME	0		0		0		0	
	Secured by mortoages on immovable property of which: SME							0	
	Eventures in default		1	0	0	ů		0	
	Items associated with particularly high risk			0		ō	i i	o o	
	Covered bonds	0		0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0		0		0	0	0	
	Collective investments undertakings (CIU)	3	1	3		3	3	4	
	Equity	0		0		0	0	0	
	Other exposures	0		0			0	0	
	Standardised Total ²				0				

				Standardised Ap	proach			
		As of 30/09/	2022			As of 31	12/2022	
(mb BJR, %)	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 discoverements or central panels. Residual discoverements or local substitutions. Residual discoverements have last admitted to the substitutions. Residual discoverements have last admitted to the substitution of central substitutions. International Security of the substitution of central substitutions. Residual discoverements are considered to the substitution of central su	5 0 0 10 10 10 0 0 0 0 0 0 0 0 0 0 0 0 0	122 0 0 0 10 10 10 0 0 0 0 0 0 0 0 0 0 0	0 0 0 5 10 0 0 0 0 0 0 0 0	0	5 0 0 10 10 12 22 22 22 0 0 0 0 0 0 0 0 0	100 0 0 0 10 10 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 5 21 21 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰

***Channel exposure, untile Decision value, in recorded before takino into account any effect due to credit convenien factors or credit risk intolation tedrelosues (i.e.a. substitution effectal).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitation exposures but includes general credit risk adjustments.

					Standardised Ap	pproach						
			As of 30/09/	2022		As of 31/12/2022						
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²			
	(min EUR, %) Central governments or central banks	0	0	0		0	0	0				
	Regional governments or local authorities Public sector entities Multifateral Development Banks	0	0	0		0	0	0				
	International Organisations Institutions Corporates	0 7	0 7	3		9	9	3				
	of which: SME Retail	0	0	0		0	0	0				
SWEDEN	of which: SME Secured by mortoaces on immovable property of which: SME	0	0	0		0	0	0				
	Exposures in default Items associated with particularly high risk Covered bonds	0	0	0	0	0	0	0				
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity	0 1	1	1		0 1	1	0 1				
	Other exosures Standardised Total ²	0	0	ō	0	ò	ő	ò				

		(a) that take experience and promotes par General or General encounter for extramely experience supported to include general G									
					Standardised Ap	pproach					
			As of 30/09	/2022			As of 31	/12/2022			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(min EUR, %)										
SPAIN	Contral occurrences or contral sharins Residual communication broad satisfies Residual communication broad satisfies Residual communications Institutional foreign satisfies Callances Callances Callances Residual Resid	2 0 0 0 11 11 0 0 0 0 0 0 0 0 0 0 0 0 0	11 10 10 10 10 10 10 10 10 10 10 10 10 1	0 0 0 0 0 5 0 0 0 0 0 0 0 0 0 0	0	3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	10 10 10 10 10 10 10 10 10 10 10 10 10 1	0 0 0 0 3 0 0 0 0 0 0 0 0 0			
	Standardised Total ²				0				0		

As of 30(91/2022 As of 30(91/2022 Original Exposure* Original Exposure* (this All, N) Control devermentation or central banks Public section at Banks All control devermentation or central banks Public section at Banks All control devermentation or central banks Public section at Banks All control devermentation or central banks All control devermentation of central b			(2) Total value adjustments and provision	2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.										
Original Exposure* Combination Composition Comparison Compariso						Standardised A	pproach							
BELGIUM BELGIUM Control decommends or control beautiful frequently for the first of the captions amount by principles of the first of the captions amount by principles of the captions amount by				As of 30/09	2022			As of 31	12/2022					
Coul of documentary or clothed business A product of commentary or clothed business A production of commentary or clothed business A production of commentary or clothed business Compression of commentary or clothed business A production of commentary or clothed business BELGIUM BELGIUM Commentary or clothed business or cl			Original Exposure* Exposure Value* Risk exposure amount Value adjustments and Original Exposure* Exposure Value* Risk exposure amount Value adjustments and Original Exposure* Exposure Value* Risk exposure amount Value adjustments and Original Exposure* Exposure Value* Risk exposure amount Value adjustments and Original Exposure* Exposure Value* Risk exposure amount Value adjustments and Original Exposure* Exposure Value* Risk exposure amount Value adjustments and Original Exposure* Exposure Value* Risk exposure amount Value adjustments and Original Exposure* Exposure Value* Risk exposure amount Value adjustments and Original Exposure* Exposure Value* Risk exposure amount Value adjustments and Original Exposure* Risk exposure amount Value adjustments and Original Exposure Adjustments and Original Exposur											
Other crossed Total O	BELGIUM	Control anoverments or centrol shakes Residual converments or local activities Residual converment or local activities Residual converment to local activities Residual converment to local activities Residual control activities	53 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	\$2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	51 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Si 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0					

	Girozentrale

	Standardised Approach											
					Standardise	ed Approach						
			As of 31,	03/2023			As of 30/	06/2023				
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions			
	Central governments or central banks	18,476	19,890	1		16,081	16,974	0				
	Regional governments or local authorities	3,552	3,450	0		3,527	3,426	0				
	Public sector entities	449	621			471	642	0				
	Multilateral Development Banks International Organisations	10	10			10	10	0				
	International Organisations Institutions	14,233	14,233	105		14,299	14,298	99				
	Cornerates	1.861	1,657	1,609		1,849	1.741	1.701				
	of which: SME	118	108	88		101	84	70				
	Retail	112	85	53		114	85	56				
Consolidated data	of which: SME	53	53	40		58	58					
Corisonaateu data	Secured by mortoages on immovable property	0	0	0		34	33	17				
	of which: SME	0	0	0		0	0	0				
	Exposures in default	0	0		0	0		0				
	Items associated with particularly high risk Covered honds	391	391			423	423	0				
	Covered bonds Claims on institutions and corporates with a ST credit assessment	391	391			423 0	423 0	1 3				
	Collective investments undertakings (CIU)	548	548	472		539	539	391				
	Equity	442	442	1,069		409	409	987				
	Other exposures		77	76		88	88	86				
	Standardised Total 2	40,160	41,413	3,389	2	37,854	38,679	3,341				

					Standardise	d Approach			
			As of 31)	03/2023			As of 30,	06/2023	
	(min Fill %)	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 Regional governments or local authorities	18,310 3,551	18,554 3,450	0		15,921 3,527	15,698 3,426	0	
	Public sector entities	407	407	0		429	429	ō	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	14,006	14.005	34		14,084	14,084	33	
	Corporates	1,454	1,279	1,245		1,508	1,406	1,378	
	of which: SME	112	103	84		101	84	70 56	
	Retail of which: SME	111	84	52		114 58	85 58	56	
GERMANY	Secured by mortoages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default Items associated with particularly high risk	0	0		0	0	0	0	0
	Covered bonds	349	349			381	381	o o	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	486 442	486 442	352 1,069		475 409	475 409	317 987	
	Equity Other exposures	76	76	75		409	409	85	
	Standardised Total ²		- 1		2				2

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

(2) Total value adjustments and provisions per country of countrepartly excludes those for securitation exposures but includes general credit risk adjustments.

		(2) Total value adjustments and provisions per country of country and executive those for securification exposures but includes general credit risk adjustments.											
					Standardise	d Approach							
			As of 31,	03/2023			As of 30,	06/2023					
		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				
UNITED KINGDOM	Control of	0 0 0 0 0 4 8 8 8 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	270 0 0 0 4 8 8 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 4 8 8 8 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	261 0 0 0 0 4 8 8 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 2 2 6 6 0 0 0 0 0 0 0 0 0 0 0 0	0				
ĺ	Other exposures Standardised Total ²				0				0				

(1) Original exposure, untile Exposure value, in reported before taking into account any effect due to needs convenient one or ender this integration techniques (e.g., substitution effects).

(2) Total value adjustments and provisions per country of coordeparty encludes those for securitisation exposures but includes general needs risk adjustments.

		(2) Total value adjustments a	nd provisions per country of co-	interparty excludes those for se	cuntration exposures but induc	les general credit risk adjustme	nts.					
					Standardise	d Approach						
			As of 31,	03/2023		As of 30/06/2023						
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²			
UNITED STATES	Control of communities of control banks Control of control banks Control of control banks Control of control of control of control Contr	0 0 0 0 0 23 0 0 0 0 0 0 0 0 0 0 0 0 0 0	50 0 0 0 0 0 0 2 2 2 0 0 0 0 0 0 0 0 0 0	0 0 0 0 4 4 25 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰	0 0 0 4 29 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	47 0 0 0 0 4 29 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 2 26 0 0 0 0 0 0 0				
	Standardised Total ²											

		(a) from two explanations and provinces per country or consequency excellent or excellent or explanation of schools general credit, risk apparature.										
					Standardise	d Approach						
			As of 31,	03/2023			As of 30	/06/2023				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
FRANCE	Country of conversations of country and parts. As the Associated recommendation of country and associated recommendation of board substrations. Public sector metilises as the Associated of th	27 0 39 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	27 0 39 0 42 42 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 19 45 0 0 0 0 0 0 0	0	27 0 39 0 42 12 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	27 0 39 0 42 11 0 0 0 0 0 0 0 0 0 0 11 11 11 11 11 1	0 0 0 0 19 11 0 0 0 0 17 0 0 0 0 19 11 0 0 0 0 0 0 0 0 0 0 0 0 0	0			
	Other exposures Standardised Total ²	0		۰	0				0			

O (Original exposure, untiles Exposure value, is reported before taking into account any effect due to credit convention factors or credit nik mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those in rescurributions exposures but includes general credit nik adjustments.

2023 EU-wide Transparency Exercise Credit Risk - Standardised Approach DekaBank Deutsche Grozentrale

	DEMOGRIK DEGLECIE GITGECITATE										
					Standardise	d Approach					
			As of 31,	03/2023		As of 30/06/2023					
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
LUXEMBOURG	Central quanements or central season Middlead or contral season Middlead or contral central Middlead or contral central Middlead or contral central Middlead or contral central Middlead or contral Middlead or cont	3 0 0 0 7 296 0 0 0 0 0 0	3 0 0 0 7 267 0 0 0 0 0 0 0 0	0 0 0 0 1 267 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	7 0 0 1 1 299 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 1 299 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	7 0 0 0 1 254 264 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	ů		
		(1) Original exposure, unlike E	exposure value, is reported befo	re taking into account any effec	t due to credit conversion factor	s or credit risk mitigation techni	iques (e.g. substitution effects).			

		(2) Total value adjustments as	nd provisions per country of co-	interparty excludes those for s	ecuntrisation exposums but indu	des general credit risk adjustme	nts.				
					Standardisc	d Approach					
			As of 31,	03/2023		As of 30/06/2023					
	(min RIE %).	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²		
CANADA	Control occurrence for control sealed Resistand occurrence for the Control of Control Public sector entities Public sector entities Institutions Instit	0 0 0 0 104 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 0 21 21 0 0 0 0 0 0		0 0 0 104 0 0 0 0 0 0 0 0 0	0 0 0 103 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		

				d Approach	Approach						
		As of 31/	03/2023		As of 30/06/2023						
(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
Central eleveramental se central hands. Residual eleveramental e central hands. Residual eleveramental e l'activation de l'a	4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	95 0 0 0 10 11 16 6 6 0 0 0 0 0 0 0 0 0 0	0 0 0 4 15 5 0 0 0 0 0 0	0	4 0 0 0 0 0 10 0 0 0 0 0 0 0 0 0 0 0 0 0	96 0 0 0 0 0 10 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 3 3 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0			

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convenient feators or credit risk mitigation tuchniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit adjustments.

				Standardisc	d Approach					
		As of 31,	03/2023		As of 30/06/2023					
	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²		
(mln BJR, %)										
Central concernments or central bands Residued conversation for lead and orders Ambient and an administration of the contral orders Ambient and an administration of the contral orders Ambient and administration of the contral orders Ambient and ambient ambie	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 3 0 0		0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 3 0 0 0			
of which: SHE Exposure in default. Them associated with particularly high risk Covered boads Claims on institutions and corporates with a 5T credit assessment Collective investments undertakings (CIUI) Establity Other exposures	0 0 6 0 0	0 0 6 0 0	0 0 1 0 0	0	0 0 6 0 2 0	0 0 6 0 2 0	0 0 1 0 2 0			
	Comit of downstreament or comit of habitotics Multificación order or had a sharinges Multificación order order order Multificación order Multificación order Multificación order Multificación Careno cale Grando cale Gr	Combat donour amounts or control have been been been been been been been be	Control excurements or central hours of the Control excurement or central hours of the Control excurement or central hours of the Control excurement or food authorities Residual concurrence for food authorities Public societies Control excurement of the Control excurement of	Combat descriptions for control of hosts of hosts of control of hosts of hosts of control of hosts of host	Acri 31 (37) 2023 Original Exposure* Disposure Value* Elia exposure amount Disposure Value* Disposure Val	Original Exposure* Exposure Value* Combal sourcements or centre and a lark. Combal sourcements or centre	As of 31/03/2023 Criginal Exposure* Exposure Value* Ex	As of 31/(01/2023) As of 31/(01/2023) Criginal Exposure* Exposure Value* Fish exposure amount Value ariginationals are Original Exposure* Exposure Value* Fish exposure amount Value ariginationals Original Exposure* Exposure Value* Fish exposure amount Value ariginational Original Exposure* Exposure Value* Fish exposure amount Value ariginational Original Exposure* Exposure Value* Fish exposure amount Value ariginational Original Exposure* Exposure Value* Fish exposure amount Original Exposure* Original Exposure* Exposure Value* Fish exposure amount Original Exposure* Or		

					Standardise	4 4								
			Standardised Approach											
			As of 31/03/2023 As of 30/06/2023											
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²					
Receive Public Services Servic	orates which, DM which, DM which, DM did yeartispass on limmovable property cours in default cours in default associated with an exticularly high risk red looks for looks for looks course that with a \$T cells assessment chick inventment without the looks course that with a \$T cells assessment chick inventment without the looks course that with a \$T cells assessment chick inventment weight and course that with a \$T cells assessment chick inventment weight and course that with a \$T cells assessment chick inventment weight and course that with a \$T cells assessment chick inventment weight course that with a \$T cells assessment course that with a \$T cells assessment course that weight course that weight course that with a \$T cells assessment course that weight course that weight course that with a \$T cells assessment course that with a \$T cells assessment course that weight course t	2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		2 0 0 0 0 4 4 0 0 0 0 0 0 0 0 0 0 0 0 0	2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0					

			As of 31,	03/2023	Standardise	d Approach											
			As of 31,	03/2023			Standardised Approach										
						As of 30/06/2023											
	(min BUR. %)	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								
Committee of the commit	or control that or or local authorities sent Banks settlemen s on immonosable encountry son immonosable encountry son faccularly high triak and connordes with a ST contil assessment	48 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	48 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		44 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6	44 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0								

2023 EU-wide Transparency Exercise Credit Risk - IRB Approach

Credit Risk - IRB Approach

DekaBank Deutsche Girozentrale

					30/09/2022		IRB Ap	proach		An and 1	31/12/2022		
			Original Exposure amount Value						Odrhud Surrend			e amount	Value
		Original	Of which:	Exposure Value ¹		Of which:	adjustments and provisions	Original	Of which:	Exposure Value ¹		Of which:	adjustments and provisions
	(min EUR, %)		defaulted			defaulted	provisions		defaulted			defaulted	provisions
	Central banks and central governments Institutions	420 16,941	0	159 16,814	33 2,486	0	1	396 13,681	0	148 13,561	28 2,764	0	1
	Corporates Corporates - Of Which: Specialised Lending	32,798 16,252	321 321	26,601 15,778	13,990 7,607	0	165 142	31,572 15,650	351 351	25,068 15,145	13,150 7,552 43	0	225 184
	Corporates - Of Which: SME Retail Retail - Secured on real estate property	0	0	0	0	0	0	121 0	0	119 0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-S	ō	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity	0 0	0	0 0 407	0 0 967	0	0	0 0 348	0	0 0 356	0 0 934	0	0
	Other non credit-obligation assets	400		407	670			340		330	654		
	IRB Total ²				18,145						17,530		

(1) Opplied exposure, urities Exposure value, is responsible before this pile to be could connection before or could not inhighten becheving to § 4, abeliation of the could could connect any effect of the could connection before or could not inhighten becheving (§ 4, abeliation of could could be could could be could

		as of last quarter											
							IRB Ap	proach					
				As of	30/09/2022					As of	31/12/2022		
		Original	Original Exposure Exposure Risk exposure amo				re amount Value adjustments and		Exposure ¹	Exposure Value ¹			Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	provisions
	Central banks and central governments Institutions	0	0	0	0 464	0	0	0	0	0	0 580	0	0
	Corporates	7,257 9,862	0	7,160 7,153	3.863	0	4	3,515 9.890	0	3,421 6.847	3.583	0	13
	Corporates - Of Which: Specialised Lending	2,945	î	2,718	1,203	ő	3	2,920	1	2,717	1,184	ő	4
	Corporates - Of Which: SME	2	0	1	0	0	0	121	0	119	43	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
GERMANY	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-S	0	0	0	0	0	0	0	0	0	0	0	0
OLIG WATE	Retail - Secured on real estate property - Of which: non-si Retail - Qualifying Revolving		0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	ů	0				0		0				0
	Retail - Other Retail - Of Which: SME	ő	ő	ő	ŏ	ő	ő	ő	o o	ő	ŏ	ő	ő
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	89	0	90	154	0	0	46	0	48	146	0	0
	Other non credit-obligation assets												
	IRB Total												

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

								IRB Ap	proach					
					As of	30/09/2022					As of :	31/12/2022		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	provisions
		anks and central governments	13	0	13	3	0	0	12	0	12	3	0	0
	Institutio		2,349	0	2,349	308	0	0	2,804	0	2,804	413	0	0
	Corporate		3,438	151	3,398	1,321	0	61	3,442	148	3,388	1,448	0	81
		Corporates - Of Which: Specialised Lending	2,734	151	2,729	1,083	0	61	2,761	148	2,757	1,233	0	81
		Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail		0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
UNITED KINGDOM		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
OHETED HEHODOIT		Retail - Secured on real estate property - Of Which: non-Si	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Qualifying Revolving Retail - Other Retail	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: SME		0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: non-SME	0	0		0 19		0	0	0	0	0	0	0
	Equity Other nor	n credit-obligation assets	9	0	y	19	0	0	9	0	9	19	0	0
	IRB Total													

(9) Orional exposure, unlike Exposure value, is recorded before takino into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects).

							IRB Ap	proach					
				As of	30/09/2022					As of :	31/12/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
	Central banks and central governments	62	0	62	7	0	0	59	0	59	7	0	0
	Institutions	904	0	904	334	0	0	867	0	867	348	0	0
	Corporates	5,025	84	4,814	2,833	0	45	4,542	0	4,345	2,595	0	41
	Corporates - Of Which: Specialised Lending	3,394	94	3,379	2,148	0	32 0	2,933	0	2,921	1,914	0	24
	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	0
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	
UNITED STATES	Retail - Secured on real estate property - Of Which: non-Si		0		0		0		0	0			
	Retail - Qualifying Revolving		0	0		0	0	0	0				
	Retail - Qualifying Revolving Retail - Other Retail		0		0	0	0	0	0	0		0	
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	n	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	ı ö	ı ö	ŏ	ő	0	ő	ő	o o	ő	ō	ő	ŏ
	Equity	207	0	207	524	0	0	198	0	199	506	0	0
	Other non credit-obligation assets												
	IRB Total												

(1) Original emosure, unlike Emosure valua, is recorted before taking into account any effect due to credit conversion factors or credit risk militation techniques (e.g., substitution effects).

							IRB Ap	proach					
				As of	30/09/2022					As of	31/12/2022		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposur	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments Institutions Corporates	0 1,573 2,378	0	0 1,573 2,335	0 328 990	0	0	0 1,668 2,319	0 0 125	0 1,668 2,290	0 338 904	0 0 0	0 0 24
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail	1,540 0	0	1,497	662 0	0	3 0	1,534 0	125 0	1,505 0	603 0	0	23 0
FRANCE	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
FRANCE	Retail - Secured on real estate property - Of Which: non-SI Retail - Qualifying Revolving Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME 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	12	0	13	27	0	0	11	0	13	27	0	0
	IRB Total	0)											

(5) Orisinal emosure, unlike Emosure value, is reported before takina into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effect)

2023 EU-wide Transparency Exercise Credit Risk - IRB Approach

							IRB Ap	proach					
				As of	30/09/2022					As of 3	1/12/2022		
		Original I	Exposure ¹	Exposure	Risk exposure	: amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustment and
	(min EUR, %)	Of which: Value ¹ Of which: Of which: defaulted							Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments		0	0	0	0	0	0	0	0	0	0	0
	Institutions	433	0	433	39	0	0	504	0	504	51	0	0
	Corporates	3,469	0	1,592	1,519	0	0	3,104	0	1,129	1,044	0	1
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME Retail		0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0		0	0		0	0	
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-St	0	0	0	0	0	0	0	0	0	0	0	0
LONEI IDOORG	Retail - Secured on real estate property - Ut Which: non-St Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	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
	Equity		0	·	3								0
	Other non credit-obligation assets	-			-						-		-
	IRB Total												

							IRB Ap	proach					
				As of	30/09/2022					As of	31/12/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Contral banks and contral governments Institutions Corporates Corporates - Of Which: Specialsed Lending Corporates - Of Which: Specialsed Retail - Socretor don real estate property	0 835 1,288 1,287 0 0	0 0 0 0 0 0 0 0 0	0 835 1,288 1,287 0 0	0 88 488 486 0 0	0 0 0	0 1 1 0 0	0 920 1,199 1,199 0 0	0	0 920 1,199 1,199 0 0	0 105 462 461 0 0	0 0 0 0 0 0 0	0 0 2 2 0 0
CANADA	Retail - Secured on rail estate property - Of Which; SHE Retail - Secured on rail estate property - Of Which; non- Retail - Qualifying Revolving Retail - Other Retail - Of Which; SHE Retail - Other Retail - Of Which; SHE Retail - Other Retail - Of Which; non-SHE Other non-credit-obligation assets		0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 35	0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 34	0 0 0 0 0	0 0 0 0 0 0 0 0 0
	IRB Total												

							IRB Ap	proach					
				As of	30/09/2022					As of :	31/12/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	provisions
	Central banks and central governments Institutions	0 207	0	0 186	0 55	0	0 0	0 213	0	0 193	0 51	0	0
	Corporates	887	0	788	356	0	1	1,013	0	919	414	0	6
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	365	0	360	166	0	1	508	0	504	190	0	1 0
	Retail	ő	0	ő	0	0	0	0	0	o o	0	0	ő
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLANDS	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
THE THE TENDE	Retail - Secured on real estate property - Of Which: non-Si 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	ō	ō	ō	0	0	ō	ō	0	ō	0	ō	ō
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	- 6	0	8	17	0	0	7	0	9	19	0	0
	Other non credit-obligation assets IRB Total												
	IRB lotal												

								IRB Ap	proach					
					As of	30/09/2022					As of	31/12/2022		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	provisions
	Central b	anks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutio		278	0	278	46	0	0	258	0	258	38	0	0
	Corporat		601	15 15	570 274	205 106	0	0	590 296	14	562 268	332 234	0	11
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	305	15	2/4	106	0	0	296	14	268	239	0	10
	Retail	cu purates - or willor: sine		0	0	0	0	0	0	0	0		0	
	recen	Retail - Secured on real estate property	ő	ő	ő	ő	ő	ő	ő	ő	ő	ŏ	ő	ő
		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
SWEDEN		Retail - Secured on real estate property - Of Which: non-Si	0	0	0	0	0	0	0	0	0	0	0	0
		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
	I	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	n credit-obligation assets		0	2	5	0	0	2	0	2	4	0	0
	IRB Total													

							IRB At	proach					
				As of	30/09/2022		<u> </u>			As of	31/12/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposur	e 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 Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	0 594 336 80 0	0 0 0	0 594 335 79 0	0 252 124 34 0	0 0	0 0 0	0 541 332 77 0	0 0 0	0 541 331 76 0	0 258 125 30 0	0 0 0	0 0 0
SPAIN	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: som- Retail - Clearly - Secured on real estate property - Of Which: non- Retail - Clear - Secured on real settle property - Of Which: som- Retail - Clear - Clear - Comer Retail - Of Which: SME		0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 Equity Other non credit-obligation assets IRB Total	0 2	0	0 2	0 5	0	0	0 2	0	0 2	0 5	0	0

							IRB Ap	proach					
				As of	30/09/2022					As of	31/12/2022		
		Original	Original Exposure* Exposure Value* Risk exposure amount Value adjustment and Of which defaulted defaulted							Exposure Value ¹	Risk exposure	e amount	Value adjustments
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments Institutions	0 467	0	0 467	0 58	0	0	0 452	0	0 452	0 61	0	0
	Corporates	178	0	178	58 66		0	452 166	0	452 166	60	0	0
	Corporates - Of Which: Specialised Lending	13	0	170	9	0	0	13	0	13	9	0	0
	Corporates - Of Which: SME	0	ō	0	ő	0	ō	0	ō	0	o o	ō	ō
	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
BELGIUM	Retail - Secured on real estate property - Of Which: S		0	0	0	0	0	0	0	0	0	0	0
DEEGIGIT	Retail - Secured on real estate property - Of Which: n	n-S/ 0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving Retail - Other Retail	0	0		0	0	0	0	0	0		0	0
	Retail - Other Retail - Of Which: SME	0	0		0		0	0	0	0		0	
	Retail - Other Retail - Of Which: non-SME	0	0	o o	ů .	0	0	n	0	0	o o	0	0
	Equity	1	0	1	3	0		2	ō	2	3	ō	ō
1	Other non credit-obligation assets												

Colonal encourse, unlike Sensous value, is recorded before takino into incoment are effect due to code! convention factors or code! risk religious techniques (e.e., subdistation effects).

Credit Risk - IRB Approach

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) 18B Total does not include the Securitization position unlike in the results roter to the 2019 exercise.

(3) Only the most relevant countries are disclosed. These have been selected under the following race: Countries of counterparty covering up to 95% of total original exposure or Top 10 countries ranked by original exposure, calculated

		as of last quarte											
							IRB Ap	proach					
				As of	31/03/2023					As of 3	80/06/2023		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	e amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	3,038	0	2,951 6.727	378 3.421	0	0	2,706 9.138	0	2,619 6.705	369 3.337	0	0
	Corporates	9,820 2,957		2,627	3,421		11	9,138 3,101	0	2.852	1,201		10
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	2,957	0	2,627	35	0	3 0	3,101	0	2,852	26	0	3
	Retail	150	0	0	33	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	ō	ō	ō	ō	ō	ō	ō	ō	ō	0	ō	ō
	Retail - Secured on real estate property - Of Which: SI	Æ 0	0		0		0	0	0		0	0	0
GERMANY	Retail - Secured on real estate property - Of Which: no		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	45	0	47	144	0	0	46	0	46	171	0	0
	Other non credit-obligation assets												
	IRB Total												

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

							IRB Ap	proach					
				As of	31/03/2023					As of	30/06/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk exposur	e amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value:		Of which: defaulted	provisions
	Central banks and central governments	11	0	11	2	0	0	10	0	10	2	0	0
	Institutions	3,311	0	3,311	348	0	0	3,233	0	3,233	330	0	0
	Corporates	3,539	148	3,480	1,474	0	81	3,559	152	3,503	1,671	0	83
	Corporates - Of Which: Specialised Lending	2,886	148	2,881	1,270	0	81	2,911	152	2,906	1,478	0	82
	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:		0	0	0	0	0	0	0	0	0	0	0
OHETED HEHODOTT	Retail - Secured on real estate property - Of Which:	ion-Si 0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0		0	0	0	0
	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 18	0	0	0		0	0		0
	Equity	- 8	0	8	18	0	0	7	0	7	19	0	0
	Other non credit-obligation assets												
	IRB Total												

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

							IRB Ap	proach					
				As of	31/03/2023					As of 1	30/06/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	56	0	56	7	0	0	58	0	58	10	0	0
	Institutions	919	0	919	303	0	0	863	0	863	273	0	0
		4,228 2,881	0	4,039	2,390 1.781	0	40 24	4,450 3.036	0	4,275 3.024	2,418 1.754	0	37
	Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME			2,870 21	1,781		24	3,036	0	3,024	1,754		21
	Corporates - Of Which: SME Retail	21		21	13		0	20		20	13		0
		0	0		0		0		0	0	0		0
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	0		0	0	0	0	0	0	0	0	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: non-Sh		0		0		0		0	0	0		0
	Retail - Qualifying Revolving	0	0		0		0	0	0	0	0		0
	Retail - Other Retail	0	0	0	0		0		0	0	0		0
	Retail - Other Retail - Of Which: SME	0			ŏ		0	ů	0	0			
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	174	0	174	436		0	179	0	179	451		
	Other non credit-obligation assets	4/4	Ů	274	450	, i	Ů	277	, i	1/3	434	- ů	, i
	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. substitution effects).

							IRB Ap	proach					
				As of	31/03/2023					As of	30/06/2023		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposur	e amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
FRANCE	Control hands and control governments Corporate. Of Which: Sponsional Lending Corporate. Of Which: Sponsional Lending Corporate. Of Which: Sponsional Lending Retail - Security of Which: Sponsional Lending Retail - Sponsional or real exists property Retail - Sponsional or real exists property Retail - Control Retail - Control or Which: Sign Retail - Control	0 2,202 2,164 1,402 0 0 0 0 0 0 0	0 99 99 0 0 0 0 0	0 2,202 2,143 1,380 0 0 0 0 0 0 0	0 375 763 482 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 2,276 2,266 1,490 0 0 0 0 0 0 0	0 201 201 0 0 0 0 0 0	0 2,276 2,244 1,468 0 0 0 0 0 0 0	0 396 696 416 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 6 4 0 0 0 0
	Other non credit-obligation assets IRB Total												

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

Credit Risk - IRB Approach

DekaBank Deutsche Girozentrale

							IRB Ap	proach					
				As of	31/03/2023					As of 1	80/06/2023		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposur	e amount	Value adjustmen
	(min ELR, %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0 79	0	0	0 737	0	0	0	0	0
	Institutions Corporates	526 3.135	0	526 1.180	79 1.117	0	0	737 3.046	0	737 1.161	119 1.099	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	n	0	0	0	0	0	0
	Corporates - Of Which: SME	ō	ō	ō	ō	ō	ō	ō	ō	ō	0	ō	ō
	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
LUXEMBOURG	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
EGNEL IDOUTE	Retail - Secured on real estate property - Of Which: non-Si 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
	Retail - Other Retail - Of Which: SME	ō	ō	ō	ō	ō	ō	ō	ō	ō	0	ō	ō
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	1	0	0	0	0	0	20	0	0
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of	31/03/2023					As of	30/06/2023		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original I	xposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments Institutions Corporates	0 1,109 1,191	0	0 1,109 1,191	0 122 486	0	0 0 2	0 1,166 1,103	0 0 0	0 1,166 1,103	0 161 415	0	0 0 2
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail	1,191 0 0	0	1,191 0 0	485 0 0	0	2 0 0	1,103 0 0	0	1,103 0 0	414 0 0	0	2 0 0
CANADA	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-		0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME Equity Other non credit-obligation assets	0 12	0	0 12	0 30	0	0	0 10	0	0 10	0 27	0	0
	IRB Total												

								IRB Ap	proach					
					As of	31/03/2023					As of	30/06/2023		
			Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	provisions
		anks and central governments	0	0	0	0	0	0	0	0	0 377	0	0	0 0
	Institutio		231 954	0	212 874	42 309	0	0	346 941	0	327 861	67 294	0	0
	Corporat	es Corporates - Of Which: Specialised Lending	959 486		482	309 166	0	b 1	479	0	861 476	294 153	0	b
		Corporates - Of Which: SME	988	0	902	100	0	0	9/9	0	970	0	0	0
	Retail		0	0	0	0		0	0	0	0	0	0	0
		Retail - Secured on real estate property	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
NETHERI ANDS		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-Sh	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity		6	0	- 8	16	0	0	5	0	5	12	0	0
		n credit-obligation assets												
	IRB Tota													

								IRB Ap	proach					
					As of	31/03/2023					As of	30/06/2023		
			Original	Exposure ¹	Exposure	Risk exposur	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
		inks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institution		360	0	360	56	0	0	449	0	449	61	0	0
	Corporate		593	14	566	342	0	11	639	13	613	366	0	11
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	295	14	268	246	0	10	338	13	312	258	0	10
	Retail	Corporates - Or Which: SME	0	0		0	0	0		0	0	0	0	0
	Recall	Retail - Secured on real estate property	0	0		0	0	0		0	0	0	0	0
		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0		0	0	0	0	0
SWEDEN		Retail - Secured on real estate property - Of Which: non-Si	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
		Retail - Qualifying Revolving	0	ō	ō	ō	ō	0	ō	ō	ō	ō	ō	ō
		Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity		1	0	1	3	0	0	1	0	1	2	0	0
		credit-obligation assets												
	IR8 Total													

							IRB Ap	proach					
				As of	31/03/2023					As of	80/06/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	783	0	783	272	0	0	559	0	559	181	0	0
	Corporates	350	0	337	136	0	0	314	0	311	125	0	0
	Corporates - Of Which: Specialised Lending	126	0	113	53	0	0	91	0	88	49	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	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
SPAIN	Retail - Secured on real estate property - Of Which: SME	0		0	U	0		0	0		0	0	0
517414	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving Retail - Other Retail		0		0		0		0		0		0
	Retail - Other Retail - Of Which: SME	0	0		0		0		0		0		0
		0	0		0		0	0	0	0	0		0
	Retail - Other Retail - Of Which: non-SME Equity		0				0		0			0	0
	Other non credit-obligation assets	_			-		- 0	-		-	3		
	TOP Total												

IRB Aş	proach

						IKB AP	proacn					
			As of	31/03/2023					As of	30/06/2023		
	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposur	e amount	Value adjustments and
(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	0	0	0	0	0	0	0	0	0	0	0	0
		0			0	0		0			0	0
		0		72	0	0		0		72	0	0
	13	0	13	8	0	0	13	0		8	0	0
	0	0		0	0	0	0	0		0	0	0
	0	0	0	U	0	0	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 - Qualifying Revolving	0	0		0	0	0	0	0		0	0	0
	0	0		0		0		0		0	0	0
				ŏ						l ŏ		0
	2		,	2	0	0	2	0	2	2	0	0
		Ů		,	- ů	Ü		- u			- i	Ů
	Control banks and control governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SHE Retail Retail - Secured on real estate property Retail - Secured on real estate property	(whit EUR, %) Control lawnes and control governments Corporates Corporates Corporates Corporates Corporates Corporates Retail Re	Description Description	Original Exposure	Control leafs and corb of performance Control leafs and corb of performance Control leafs and corb of performance Component Comp	Conjunct Exposure* Conjunc	As of 31/03/2023	As of 31/03/2023 Coliginal Exposure* Exposure Value Coliginal Exposure* Exposure Coliginal Exposure* Exposure Coliginal Exposure* Exposure Coliginal Exposure* Exposure Expos	As of 31/03/2023 Vision Exposure Propose Propo	As of 31/03/2023	Compared Services Comp	As of 31/03/2023 Colinal Exposure* Colina

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



General governments exposures by country of the counterparty

						De	ekaBank Deutsche Girozer							
							As of 31/12/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Austria	(((((((((((((((((((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0			0 0 3 0 0 5 5 0 5	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0		
[0 - 3M [Belgium	2 2 16-	0 0 0 0 4 4 4 4 4 4 4 4 9 9 9 9 9 9 9 9	0 0 0 0 0 164			0 0 0 4 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		000000000000000000000000000000000000000	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		
[0 - 3M [Bulgaria													
[0 - 3M [Cyprus													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Czech Republic													
[0 - 3M	Denmark													
Total	Estonia													



General governments exposures by country of the counterparty

						De	ekaBank Deutsche Giroze	ntrale						
							As of 31/12/2022	!						
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
					Non-derivative financial as	sets by accounting portfoli	,	Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance sl	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short											Risk weighted exposure amount
			positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Finland	6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	(((((((((((((((((((0 0 0 0 0 4 4	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 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 [France	6 6 7 1 693	0 0 0 0 0 8 3 18 691 712	0 0 0 0 0 691 691	0 0 0 0 0		0 0 0 3 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 0
TO - 3M	Germany	575 865 374 200 377 874 855 4.142	579 867 3745 5 206 377 874 855	106 113 76 71 66 113		27/2 62: 17: ((41 (1,116	135 312 721 726	0 8 83 30 188 813 478 1,600	2 820	-3 -4 -4 -29 -88 -64 -67	775 550 100 595 1.045 589 493	50 28 1 0 0 0 26		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Total	Croatia	7),274	9,142	003	·	4,444	ereja	1,000	13,337	-200	4,247	100		3
[0 - 3M [3M - 1Y [Greece													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [15Y - 10Y	Hungary													
[0 - 3M [Ireland	0 0 2 1 1 1 1 1 1 1	0 0 4 4 0 2 2 2 15 16	0 0 0 0 0 0 16	0 0 0 0 0	(((((((((((((((((((0 0 4 0 2 2 15 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0
[0 - 3M [3M - 1Y [1Y - 2Y	Italy	5000	0 0 0 5 5 5 5 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	()	0 0 5 5 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y Total	Latvia	27 43 6	0 3 0 27 43 0 0	0 3 0 0 0 0	000000000000000000000000000000000000000	(0 0 0 27 43 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0 0 0	000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0



General governments exposures by country of the counterparty

						De	ekaBank Deutsche Giroze	ntrale						
							As of 31/12/2022							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
	, 2 0.7				Non-derivative financial as	sets by accounting portfolio	,	Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance sl	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M	Lithuania													
[0 - 3M [Luxembourg	0	0 1 0 0 0 2 4	0 1 0 0 0 2 4	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[0 - 3M [Malta													
Total	Netherlands													
[0 - 3M [Poland	3	0 0 5 3 0 5	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 5 3 0 5	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0		
Total [0 - 3M	Portugal			·										V
[0 - 3M] [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Romania													
Total	Slovakia	2	2 0 0 0 2 2 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	2 0 0 0 2 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
To - 3M	Slovenia	2	0 0 0 0 0 2 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		



General governments exposures by country of the counterparty

						D∈	ekaBank Deutsche Giroze	ntrale						
							As of 31/12/2022	!						
						Dire	ct exposures							
	(min EUR)			On balance sl	neet				Deriva	tives		Off bala	nce sheet	
	(Non-derivative financial as	sets by accounting portfolio	,	Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance sl	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)		of which: Financial assets	of which: Financial assets at						Nominal	Provisions	Risk weighted exposure amount
				of which: Financial assets held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M 1 1 1 1 1 1 1 1 1	Spain	0 0 2 0 0 55	0 0 0 2 0 0 556	0 0 0 0 0 0 556	0 0 0 0 0	(((((((((((((((((((0 0 0 0 2 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[0 - 3M [13M - 17 1 1 1 1 1 1 1 1 1	Sweden	8	8 0 0 0 0 0	8 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	(0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0		
[0 - 3M [United Kingdom	0 0 0 0 0 0 0 0 226	0 0 0 0 0 226	0 0 0 0 0 0 226	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[0 - 3M 13M - 14 13M - 14 15M - 14 1	Iceland													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Liechtenstein													
[0 - 3M	Norway													
[0 - 3M [Australia													
[0 - 3M [Canada	0 0 0 1 1 18	0 0 0 0 16 18	0 0 0 0 0 0	0 0 0 0 0	(((((16	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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 1 1 1 1 1 1 1 1 1	Hong Kong													



General governments exposures by country of the counterparty

						Divo	As of 31/12/2022							
				On balance si	heet	Dire	ct exposures		Deriva	tives		Off balan	nce sheet	
	(mln EUR)			On paralice si	neet				Deriva	ires			neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non-	Total carrying amount of non-derivative financial		Non-derivative financial as	sets by accounting portfolio	•	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
	Summy, negon	derivative financial assets	assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Japan													
[0 - 3M [u.s.	0 0 0 18 18 18	0	0 0 0 0 0 188 0 188	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[0 - 3M [China													
0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	Switzerland													
[3M - 1Y [Other advanced economies non EEA													
10 - 3M	Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East													
Total Tota	Latin America and the Caribbean													



General governments exposures by country of the counterparty

DekaBank Deutsche Girozentrale

						De	Rabank Deutsche Giroze	ilitale						
							As of 31/12/2022	2						
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	negative fair value			
Residual Maturity	/ Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Africa	44 10 33	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0			0 0 0 45 107 39			000		0 0 0 4 33 16		
[0 - 3M [Others	2: 44	3 23 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	23 0 0 0 2 1 40 65	(0 0 0 0 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 "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) or sovereign credit risk (i.e. CDS, financial quarantees) booled in all the accounting portfolio (on-off balance sheet). Interpe
- (5) Residual countries not reported separately in the Transparency exercise

Regions:

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

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

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

Listin America Argentina, Boilze, Bolivis, Brazil, Chille, Colombia, Cocia Rica, Dominica, Decide, Custa and New, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Pen, S. Kitts and News, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Pen, S. Kitts and News, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Pen, S. Kitts and News, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Pen, S. Kitts and News, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Rahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Pen, S. Kitts and News, S. Vincent and Tobago, Uniquay, Venezuela, Artiqua And Tobago, Uniqua, Venezuela, Art

Africa: Apprils, Egypt, Morocco, South Africa: Apprils, Morocco, South Africa: Ap

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



General governments exposures by country of the counterparty

			DekaBank Deutsche Girozentrale											
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	ssets by accounting portfolio	•	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y] [5Y - 10Y [[10Y - more Total	Austria	(0)	0 0 3 0 0 5 5	0 0 0 0 0	0		0 0 3 0 0 5 0			0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[0 - 3M [Belgium	22 155	0 0 4 4 7 7 7 7 2 20 154 188	0 0 7 7 0 0 154			0 0 4 0 0 0 0 0 0 0 0 2 20 0 20			0	000000000000000000000000000000000000000	0 0 0 0		0 0 0 0 0 0 0
10Y - more	Bulgaria						-							
[0 - 3M [Cyprus													
[0 - 3M [Czech Republic													
Total Tota	Denmark													
Total Tota	Estonia													



General governments exposures by country of the counterparty

						De De	ekaBank Deutsche Giroze	ntrale						
							As of 30/06/2023	1						
						Dire	ct exposures							
	(mln EUR)			On balance st	neet				Deriva	tives		Off balar	ice sheet	1
	,											Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfoli	0	Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M 1 1 1 1 1 1 1 1 1	Finland	0 0 0 4 4	0 0 0 0 4 0	0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 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 [f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f [3Y - 5Y f f 5Y - 10Y f 10Y - more	France	0 0 0 0 3 37 18 58 536	0 0 0 37 18 581 636	0 0 0 0 0 0 581	000000000000000000000000000000000000000	10	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[0 - 3M [Germany	447 884 371 1177 543 912 828 4,217	447 884 371 177 543 912 882	33 142 285 96 115 218 147 1,035	0 0 0 0	20: 60: ((2): 41: 87:	214 141 0 85 0 85 0 408 0 645 0 736	2 37 64 26 202 727 423 1,481	588 1.300 1,195 376 2.385 4.320 2,780 12,944	0 -1 -34 -46 -46 -57 -67		0 29 100 0 0 26		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
10 - 3M	Croatia	- STEEL	7,22,	1,000	·	07.	2/22	2,402	22/74	255	3,234	150		
[0 - 3M [[3M - 1Y [Greece													
Total [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more Total	Hungary													
[0 - 3M [Ireland	0 4 0 2 3 12 16 38	0 4 0 2 3 12 16	0 0 0 0 0 0 16	0 0 0 0 0 0		0 0 4 0 0 2 0 3 3 12 0 21	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0
Toy - more	Italy	0 0 3 3 3 0 0	3 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		3 3 4 3 3 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y - more Total	Latvia	0 0 22 20 38 0 0	0 0 22 0 38 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0



General governments exposures by country of the counterparty

						De	ekaBank Deutsche Giroze	ntrale						
							As of 30/06/2023							
						Dire	ct exposures							
	(min EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
	(min Eok)				Non-derivative financial as	sets by accounting portfolio	,	Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance si	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Lithuania													
[0 - 3M [f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f [3Y - 5Y f f 5Y - 10Y f 10Y - more	Luxembourg		0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
Total	Maita		v	v	v		v	v		·		v		
Total	Netherlands													
[0 - 3M [3M - 1Y	Poland	3	0 0 5 3 0 5	0 0 0 0 0	0 0 0 0 0	(0 0 5 3 0 5	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
Total f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y - more Total	Portugal			v	v			Ü		J		v		
[0 - 3M [Romania													
Total [0 - 3M	Slovakia		0 0 0 0 2 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 2 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000		
Total	Slovenia	200	2 0 0 0 2 2 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(2 0 0 0 2 2 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		



General governments exposures by country of the counterparty

						D	ekaBank Deutsche Giroze	ntrale						
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
	, 2 0.7				Non-derivative financial as	sets by accounting portfoli	•	Derivatives with po	sitive fair value	Derivatives with	negative fair value	Off-balance si	heet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Spain	(((55	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 588	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0
Total [0 - 3M [13M - 1Y f	Sweden		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0	0
[0 - 3M [United Kingdom	211	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 219	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0	0
[0 - 3M [Iceland													
[0 - 3M [Liechtenstein													
[0 - 3M [Norway													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Australia													
Total	Canada	11 11 12	7 7 0 8 8 8 7 7 7 7 7 9 17 17 17 17 5 5 5 5 5 5 6	7 0 8 7 7 0 0	0 0 0 0 0	1	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	8
10 - 3M 10 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 110Y - more	Hong Kong	2	30							·		·		



General governments exposures by country of the counterparty

			DekaBank Deutsche Girozentrale											
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sh	neet exposures	
			Total carrying amount of		Non-derivative financial as	sets by accounting portfolio	•	Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan													
[0 - 3M	U.S.	386 386	0 0 0 0 386 0 386	0 0 0 0 386 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0
[0 - 3M [China													
[0 - 3M [Switzerland													
10 - 3M	Other advanced economies non EEA													
Total	Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East													
Total	Latin America and the Caribbean													



General governments exposures by country of the counterparty

DekaBank Deutsche Girozentrale

							kabarik Deutsche Giroze	intrale						
							As of 30/06/2023	:						
						Direc	t exposures							
	(mln EUR)			On balance sl	neet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Africa	(((((((((((((((((((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0 0 42 116 38	0 0 0 0	0 0 0 0 0			0 0 0 0 20 13		
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Others	5: ((2 2 188	5 55 55 0 0 0 0 0 0 0 0 0 0 0 0 1 1 1 1 1 180 0 15 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	55 0 0 0 20 1 180 255	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0			000000000000000000000000000000000000000		

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

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

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the conomic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments. (S) Residual countries not reported separatively in the Transparency exercise.

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

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

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

Listin America Argentina, Boilze, Bolivis, Brazil, Chille, Colombia, Cocia Rica, Dominica, Decide, Custa and New, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Pen, S. Kitts and News, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Pen, S. Kitts and News, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Pen, S. Kitts and News, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Pen, S. Kitts and News, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uniquay, Venezuela, Artiqua And Barbuda, Anuba, Rahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicaragua, Pennama, Panguay, Pen, S. Kitts and News, S. Vincent and Tobago, Uniquay, Venezuela, Artiqua And Tobago, Uniqua, Venezuela, Art

Africa: Apprils, Egypt, Morocco, South Africa: Apprils, Morocco, South Africa: Ap

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

(7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04. (8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAMP

Performing and non-performing exposures DekaBank Deutsche Girozentrale

1					As of 30/09/2022									As of 31/12/2022				
		Gross ca	arrying amount/ Nomina	l amount		Accumulated imp	pairment, accumulated n lit risk and provisions ⁴	egative changes in fair	Collaterals and		Gross carn	ying amount/ Nomina	lamount		Accumulated imp	airment, accumulated n lit risk and provisions ⁴	egative changes in fair	Collaterals and
		Of which performing but past due >30 days and <=90 days		Of which non-performing	s ^e	On performing exposures ²	On non-perform	ning exposures ³	financial guarantees received on non- performing exposures		Of which performing but past due >30 days		Of which non-performing	1	On performing exposures ²	On non-perfor	ning exposures ³	financial guarantees received on non- performing exposures
(win RIP)		and <=90 days		Of which: defaulted	Of which Stage 31			Of which Stage 31			and <=90 days		Of which: defaulted	Of which Stage 3 ³			Of which Stage 3 ^s	
Cash balances at central banks and other demand deposits	22,435		0							18,530			0	0	0			
Debt securities (including at amortised cost and fair value)	9,926					-				10,124			-	-	10			
Central banks	-,		-			-			0	,			-					
General governments	1,396		0						0	1.375								
Credit institutions	3,515		0		0				0	3.879		0						
Other financial corporations	2,506		0			1			0	2.443					3			
Non-financial corporations	2,506		0		0	4			0	2,427	0	0	0		7			0
Loans and advances(including at amortised cost and fair value)	57,624	9	312	312	312	45	86	86	226	50,303	41	344	344	344	98	108	108	235
Central banks	2,237			,						2,301								
Common barries	2,237			,	۰		۱ "			2,301	, and			· ·	۰	,	١	,
General governments	3,399	0	0		0	1	0	0	0	2,497	0	0	0	0	1			0
Credit institutions	24,165	0	0		0	0	0		0	18,601	0	0	0	0	0			0
Other financial corporations	9,684	9	0		0	4	0	0	0	9,491	0	0	0	0	7			0
Non-financial corporations	18,129	0	312	312	312	40	86	86	226	17,405	41	344	344	344	90	108	108	235
of which: small and medium-sized enterprises	8,887	0	148	146	148	18	28	28	119	8,026	0	185	185	185	54	33	33	152
of which: Loans collateralised by commercial immovable property	8,034	0	193	193	193	14	58	58	135	7,654	41	235	235	235	35	84	84	151
Households	14	0	0		0	0	٩	0	0	9	0	0	0	•	۰			0
of which: Loans collateralised by residential immovable property																		
or which: course consideranced by residential immovable property		'	u u	,		0	ľ		0	0	,	0						, o
of which: Credit for consumption	,		0	,					0	0		0						
		1		1	ľ		1	1	ı .		Ĭ						1	
DEBT INSTRUMENTS other than HFT	89,985	9	312	312	312	50	86	86	226	78,958	41	344	344	344	109	108	108	235
OFF-BALANCE SHEET EXPOSURES	13,658		1	1	0	84			0	14,185			0	0	82	0	0	

Performing and non-performing exposures DekaBank Deutsche Girozentrale

					As of 31/03/2023							As of 30/06	/2023			
		Gross c	arrying amount/ Nomina	al amount		Accumulated important of the communication of the c	pairment, accumulated negative changes in fair dit risk and provisions ⁴	Collaterals and		Gross G	arrying amount/ Nominal amount		Accumulated i	mpairment, accumulated n redit risk and provisions ⁴	egative changes in fair	Collaterals and
		Of which performing but past due >30 days and <=90 days		Of which non-performing	•	On performing exposures ²	On non-performing exposures ³	financial guarantees received on non- performing exposures		Of which performing but past due >30 days and <=90 days	Of which no	-performing ²	On performing exposures ²	On non-perform	ming exposures ²	financial guarantees received on non- performing exposures
(min EUR)		and <=50 days		Of which: defaulted	Of which Stage 3 ⁸		Of which Stage 3 ³			and 4-50 days	Of which	defaulted Of which St			Of which Stage 3 ^s	
Cash balances at central banks and other demand deposits	18,419	0			0	0	0	0	17,63	0	0	0	0	0 0	0	0
Debt securities (including at amortised cost and fair value)	10,542	2 0			0	10	0	0	10,805	0	0	0	0	14 0	0	0
Central banks		0		0	0		0	0		0	0	0	0	0 0	0	0
General governments	1,14	0		0	0		0	0	1,15	7 0	0	0	0	0 0	0	0
Credit institutions	4,75	5 0				1	0		4,99	3 0	0	0	0	10 0	0	0
Other financial corporations	2,21	3 0				2	0		2,19	9 0	0	0	0	1 0	0	0
Non-financial corporations	2,43	4 0			0	2		0	2,45	6 0	0	0	0	3 0	0	0
Loans and advances(including at amortised cost and fair value)	59,418	12	313	313	313	93	91 9:	222	56,53:	. 0	415	415	317	3 86	86	329
Central banks	1,68	4 0		0	0		0		48	0	0	0	0	0 0	0	o
General governments	2,50	8 1		0		1		0	2,46		0	0	0	1 0	0	0
Credit institutions	27,58	2 0		0			0	0	27,50	0	0	0	0	0 0	0	0
Other financial corporations	10,58	5 6	c	0	0	3	0	0	8,66	5 0	0	0	0	2 0	0	0
Non-financial corporations	17,04	1 6	313	313	313	89	91 9	222	17,39	3 0	415	415	317	90 86	86	329
of which: small and medium-sized enterprises	8,23	6 6	159	155	155	53	14 1	141	9,20	3 0	255	255	156	63 11	11	243
of which: Loans collateralised by commercial immovable property	7,69	0 6	211	211	211	35	68 6	143	7,79	0	315	315	217	47 73	73	242
Households	11	8 0		0	0	0	0	0	1	6 0	0	0	0	0 0	0	0
of which: Loans collateralised by residential immovable property		0		0	0	0	0	0		0	0	0	0	0 0	0	0
of which: Credit for consumption		0		0	0		0	0		0	a	0	0	0 0	0	0
DEBT INSTRUMENTS other than HFT	88,380	12	313	313	313	103	91 9:	222	84,970	0	415	415	317 1	07 86	86	329
OFF-BALANCE SHEET EXPOSURES	14,400				0	72	0		13,57	3	0	0	0	70 0	0	0

(1) to the administration of the properties approaches (build of the State of the S



Forborne exposures

	As of 30/09/2022 Accumulated impairment,								As of 31/			
		ng amount of vith forbearance	accumulated c	hanges in fair redit risk and exposures with	Collateral and fina received on ex forbearance	posures with		ying amount of with forbearance	Accumulated ir accumulated cl value due to cr provisions for forbearance m	nanges in fair edit risk and exposures with	Collateral and fine received on exportance	xposures with
(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 nonperforming exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0	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)	861	260	85	78	753	181	748	171	97	86	612	86
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	18	0	0	0	18	0	18	0	0	0	0	0
Non-financial corporations	843	260	85	78	735	181	729	171	97	86	612	86
of which: small and medium-sized enterprises	520	132	26	25	471		418	46	18	14	380	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	861	260	85		753		748		97	86	612	
Loan commitments given	122	0	7	0	0	0	112	0	8	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

⁽a) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- TTS on Supervisory reporting. However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet manner of the provisions' of th

commitments are generally reported with a positive sign.

The formation 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

			As of 31/	03/2023					As of 30/06/2	2023		
		ying amount of with forbearance	Accumulated in accumulated control value due to control provisions for forbearance m	hanges in fair redit risk and exposures with	Collateral and fin- received on e forbearance			ying amount of with forbearance	Accumulated impai accumulated chang value due to credit provisions for expo forbearance measu	ges in fair risk and osures with	Collateral and fine received on exportance	cposures with
(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	i ex f	which on non- performing grosures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0	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)	834	267	94	87	701	180	1,063	270	96	82	892	188
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	39	0	0	0	0	0	39	0	0	0	0	0
Non-financial corporations	795	267	94	87	701	180	1,024	270	96	82	892	188
of which: small and medium-sized enterprises	493	142	17	14	476		687	141	15	7	636	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	834	267	94	87	701		1,063	270	96	82	892	
Loan commitments given	110	0	1	0	0	0	110	0	1	0	0	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice $^{\it 3}$	0						0					
Non-performing forborne loans and advances that failed to meet the non- performing exit criteria ³	0						0					

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

⁽²⁾For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are enverally reported with a positive sign.

commitments are generally reported with a positive sign.

(3) The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits of 5% or above.



2023 EU-wide Transparency Exercise Breakdown of loans and advances to non-financial corporations other than held for trading DekaBank Deutsche Girozentrale

	AS OF 30/09/2022						AS 07 31/12/2022						AS OF 31/U3/2023						AS 01 30/06/2023					
(min EUR)	Gross carrying amount					Accumulated	Gross carrying amount					Accumulated	Gross carrying amount					Accumulated	Gross carrying amount					Accumulated
		Of which non- performi		Of which loans and advances subject to impairment		negative changes in fair		Of which: non- performi	of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which non- performi		Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which non- performi	of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ²	negative changes in fa
A Agriculture, forestry and fishing	42	0	0	42	0	0	42	0	0	42	0	0	43	0	0	43	0	0	43	0	0	43	0	0
B Mining and guarrying	169	0	0	169	0	0	141	0	0	141	0	0	141	0	0	141	0	0	125	0	0	125	0	0
C Manufacturing	513	0	0	513	0	0	466	0	0	466	2	0	439	0	0	439	1	0	425	0	0	425	1	0
D Electricity, gas, steam and air conditioning supply	2,466	0	0	2,466	3	0	2,535	0	0	2,535	29	0	2,502	0	0	2,502	30	0	2,690	0	0	2,690	23	0
E Water supply	812	0	0	812	0	0	706	0	0	706	0	0	700	0	0	700	0	0	677	0	0	677	0	0
F Construction	198	0	0	198	1	0	198	0	0	198	1	0	175	0	0	175	1	0	174	0	0	174	1	0
G Wholesale and retail trade	82	0	0	82	0	0	76	0	0	76	0	0	64	0	0	64	0	0	65	0	0	65	0	0
H Transport and storage	1,174	1	1	1,164	7	0	1,130	1	1	1,122	8	0	1,072	0	0	1,065	6	0	1,159	0	0	1,153	4	0
I Accommodation and food service activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3 Information and communication	29	0	0	29	0	0	13	0	0	13	0	0	94	0	0	94	0	0	241	0	0	190	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	9,607	193	193	9,593	73	0	9,297	235	235	9,142	119	0	9,327	211	211	9,147	103	0	9,528	315	315	9,315	126	0
M Professional, scientific and technical activities	150	16	16	150	6	0	145	15	15	145	6	0	29	14	14	29	6	0	29	14	14	29	5	0
N Administrative and support service activities	2,677	102	102	2,677	34	0	2,447	93	93	2,447	32	0	2,325	88	88	2,325	31	0	2,111	87	87	2,111	16	0
O Public administration and defence, compulsory social security	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
P Education	3	0	0	3	0	0	1	0	0	1	0	0	4	0	0	4	0	0	3	0	0	3	0	0
Q Human health services and social work activities	125	0	0	125	0	0	124	0	0	124	0	0	124	0	0	124	1	0	124	0	0	124	0	0
R Arts, entertainment and recreation	84	0	0	84	0	0	84	0	0	84	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	18 129	312	312	18 106	126	0	17 405	344	344	17 243	199	0	17.041	313	313	16.854	180	0	17 393	415	415	17 123	176	0

⁽¹⁾ The Rems' accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F (5.01), which follows a sign convention based on a credit/debt convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation ((10) 2001/43-11 TSO subjectively reporting.