



2024 EU-wide Transparency Exercise

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.

2024 EU-wide Transparency Exercise

Key Metrics

DekaBank Deutsche Girozentrale

(mln EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	5,347	5,848	5,774	5,710	C 01.00 (r0020,c0010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	5,347	5,848	5,774	5,710	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	5,945	6,446	6,372	6,309	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition	5,945	6,446	6,372	6,309	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	6,670	7,230	7,128	7,113	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	6,670	7,230	7,128	7,113	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	29,276	30,486	31,588	31,234	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	29,276	30,486	31,588	31,234	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	18.26%	19.18%	18.28%	18.28%	CA3 (1)	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	18.26%	19.18%	18.28%	18.28%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	20.31%	21.15%	20.17%	20.20%	CA3 (3)	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	20.31%	21.15%	20.17%	20.20%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	22.78%	23.72%	22.57%	22.77%	CA3 (5)	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	22.78%	23.72%	22.57%	22.77%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	82,499	70,214	80,329	82,005	C 47.00 (r0300,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	7.21%	9.18%	7.93%	7.69%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR

2024 EU-wide Transparency Exercise

Leverage ratio

DekaBank Deutsche Girozentrale

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

		(in EUR, %)						
		As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION	
OWN FUNDS Transitional period	A	OWN FUNDS	6,670	7,230	7,128	7,113	C01.00 (0000,0000)	Articles 41 (1) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	5,347	5,848	5,774	5,710	C01.00 (0000,0000)	Article 36 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	431	431	431	431	C01.00 (0000,0000)	Articles 36(1) point (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	5,486	5,915	5,889	5,889	C01.00 (0000,0000)	Articles 36(1) point (c), 36(2) and 36(1) point (g) and (i) of CRR
	A.1.3	Accumulated other comprehensive income	16	5	5	5	C01.00 (0000,0000)	Articles 41(10), 36(1) point (e) and 36(1) point (j) of CRR
	A.1.4	Other Reserves	0	0	0	0	C01.00 (0000,0000)	Articles 41(17) and 36(1) point (k) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C01.00 (0000,0000)	Articles 41(21), 36(1) point (l) and 36(1) point (m) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C01.00 (0000,0000)	Article 64 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-241	-272	-257	-255	C01.00 (0000,0000)	Articles 32 to 35 and 36(1) point (n) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-179	-185	-189	-192	C01.00 (0000,0000) + C01.00 (0000,0000)	Articles 41(23), 36(1) point (o) and 37 of CRR; Articles 41(25), 36(1) point (p) and 37 point (a) of CRR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences (net of associated DTLs)	-1	-1	-1	-1	C01.00 (0000,0000)	Articles 36(1) point (q) and 39 of CRR
	A.1.10	(-) RIB shortfall of credit risk adjustments to expected losses	-138	-35	-94	-150	C01.00 (0000,0000)	Articles 36(1) point (r), 40 and 130 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-26	-9	-9	-14	C01.00 (0000,0000)	Articles 41(20), 36(1) point (s) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C01.00 (0000,0000)	Articles 41(22), 36(1) point (t) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C01.00 (0000,0000)	Articles 36(1) point (u) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C01.00 (0000,0000) + C01.00 (0000,0000) + C01.00 (0000,0000) + C01.00 (0000,0000)	Articles 42(6), 36(1) point (v) and 89 of CRR; Articles 36(1) point (v), 34(2) point (b), 24(4) point (b) and 29 of CRR; Articles 36(1) point (w) and 37(2) of CRR; Articles 36(1) point (x), 130(1) of CRR and Articles 36(1) point (y) and 132(1) of CRR
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C01.00 (0000,0000)	Articles 36(1) point (v), 34(2) point (b), 24(4) point (b) and 29 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	C01.00 (0000,0000)	Articles 42(7), 36(1) point (z), 43 to 46, 49(2) and (3), and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C01.00 (0000,0000)	Articles 36(1) point (c) and 39; Article 40(1) point (a) and 40(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	C01.00 (0000,0000)	Articles 42(7), 36(1) point (z), 45, 46, 47, 49(1) point (b), 49(2) to (3), and 79 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	0	0	C01.00 (0000,0000)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	0	0	0	0	C01.00 (0000,0000)	Articles 36(1) point (aa) and Article 67 of CRR
	A.1.18B	(-) Minimum value commitment shortfalls	0	-1	-2	-2	C01.00 (0000,0000)	Articles 36(1) point (ab) and Article 130(2) of CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C01.00 (0000,0000)	Articles 36(1) point (ac) of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CSR	0	0	0	-1	C01.00 (0000,0000)	Article 3 of CRR
	A.1.20	CET1 Capital elements or deductions - other	0	0	0	0	C01.00 (0000,0000)	-
	A.1.21	Transitional adjustments	0	0	0	0	NAI (S.1.1.6 + L.1.1.9 + L.1.1.9)	-
A.1.21.1	Transitional adjustments due to grandfathered CET1 capital instruments (+/-)	0	0	0	0	C01.00 (0000,0000)	Articles 40(2) to (5), and 48A to 48F of CRR	
A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C01.00 (0000,0000)	Articles 479 and 480 of CRR	
A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C01.00 (0000,0000)	Articles 480 to 472, 479 and 481 of CRR	
A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	599	599	599	599	C01.00 (0000,0000)	Article 41 of CRR	
A.2.1	Additional Tier 1 Capital instruments	599	599	599	599	C01.00 (0000,0000) + C01.00 (0000,0000)	-	
A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C01.00 (0000,0000)	-	
A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C01.00 (0000,0000) + C01.00 (0000,0000) + C01.00 (0000,0000) + C01.00 (0000,0000) + C01.00 (0000,0000)	-	
A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C01.00 (0000,0000)	-	
A.3	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	5,945	6,446	6,372	6,360	C01.00 (0000,0000)	Articles 37 of CRR	
A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	725	784	756	804	C01.00 (0000,0000)	Articles 71 of CRR	
A.4.1	Tier 2 Capital instruments	725	784	756	804	C01.00 (0000,0000) + C01.00 (0000,0000)	-	
A.4.2	Other Tier 2 Capital components and deductions	0	0	0	0	C01.00 (0000,0000) + C01.00 (0000,0000) + C01.00 (0000,0000) + C01.00 (0000,0000) + C01.00 (0000,0000) + C01.00 (0000,0000) + C01.00 (0000,0000)	-	
A.4.3	Tier 2 transitional adjustments	0	0	0	0	C01.00 (0000,0000) + C01.00 (0000,0000) + C01.00 (0000,0000)	-	
B	TOTAL RISK EXPOSURE AMOUNT	29,276	30,486	31,588	31,234	C01.00 (0000,0000)	Articles 90(3), 95, 96 and 98 of CRR	
B.1	Of which: Transitional adjustments included	0	0	0	0	C01.00 (0000,0000)	-	
CAPITAL RATIOS (%) Transitional period	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	18.26%	19.18%	18.28%	18.28%	SA1 (1)	-
	C.2	TIER 1 CAPITAL RATIO (transitional period)	20.31%	21.65%	20.17%	20.20%	SA1 (2)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	22.78%	23.72%	22.57%	22.77%	SA1 (3)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	5,347	5,848	5,774	5,710	A.1 + A.2 + A.3 + A.4 + A.1.1 + A.1.2 + A.1.3 + A.1.4 + A.1.5 + A.1.6 + A.1.7 + A.1.8 + A.1.9 + A.1.10 + A.1.11 + A.1.12 + A.1.13 + A.1.14 + A.1.15 + A.1.16 + A.1.17 + A.1.18 + A.1.18A + A.1.18B + A.1.18C + A.1.19 + A.1.20 + A.1.21 + A.1.21.1 + A.1.21.2 + A.1.21.3	-
	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	18.26%	19.18%	18.28%	18.28%	SA1 (4) (1)	-
Memo Items	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C01.00 (0000,0000)	-
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C01.00 (0000,0000)	-
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C01.00 (0000,0000)	-
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C01.00 (0000,0000)	-

(2) The fully loaded CET1 ratio is an internal calculation based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulator point of view at the reporting date are not taken into account in this calculation. Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" - please note that this might lead to differences to fully loaded CET1 Capital ratios published by the participating banks e.g. in their Pillar 3 disclosures

2024 EU-wide Transparency Exercise

Overview of Risk exposure amounts

DekaBank Deutsche Girozentrale

(min EUR, %)	RWAs				COREP CODE
	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	
Credit risk (excluding CCR and Securitisations) ¹	17,174	16,953	18,633	18,379	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, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0470, c0010) + C 02.00 (r0490, c0010)
Of which the standardised approach	3,168	3,211	3,692	3,555	C 02.00 (r0060, c0010) - (C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001)
Of which the foundation IRB (FIRB) approach	12,183	12,091	13,255	13,056	C 02.00 (r0250, c0010) - (C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002))
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (r0310, c0010) - (C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001))
Of which equity IRB	1,197	1,168	1,252	1,308	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	2,846	2,916	1,885	1,720	C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0490, c0010)
Credit valuation adjustment - CVA	525	528	414	420	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)	4,449	4,177	4,919	4,759	C 02.00 (r0520, c0010)
Of which the standardised approach	2,013	1,828	1,873	2,084	C 02.00 (r0530, c0010)
Of which IMA	2,435	2,349	3,046	2,676	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (r0010, c0001)*12.5 + C 20.00 (r0010, c0450)*12.5 - MAX(C 24.00 (r0010, c0090), C 24.00 (r0010, c0100), C 24.00 (r0010, c0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	4,119	5,727	5,739	5,956	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	0	0	0	0	C 02.00 (r0610, c0010)
Of which advanced measurement approach	4,119	5,727	5,739	5,956	C 02.00 (r0620, c0010)
Other risk exposure amounts	163	185	0	0	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	29,276	30,486	31,588	31,234	

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

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

2024 EU-wide Transparency Exercise

P&L

DekaBank Deutsche Girozentrale

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

¹ 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."

2024 EU-wide Transparency Exercise
Total Assets: fair value and impairment distribution
DekaBank Deutsche Girozentrale

(mm EUR)		As of 30/09/2023				As of 31/12/2023				As of 31/03/2024				As of 30/06/2024				References
ASSETS:	Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy				
		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		
Cash, cash balances at central banks and other demand deposits	16,423				12,108				12,124				11,700				IAS 1.54 (i)	
Financial assets held for trading	17,397	5,456	11,363	579	16,192	3,941	11,939	311	18,935	6,856	11,857	192	18,711	4,974	13,206	431	IFRS 7.8(a)(i); IFRS 9. Appendix A	
Non-trading financial assets mandatorily at fair value through profit or loss	1,602	205	762	634	797	254	241	301	1,424	679	397	348	1,462	549	549	364	IFRS 7.8(a)(ii); IFRS 9.4.1.4	
Financial assets designated at fair value through profit or loss	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(ii); IFRS 9.4.1.5	
Financial assets at fair value through other comprehensive income	1,935	1,540	377	18	1,670	1,239	406	25	1,923	1,477	421	25	1,976	1,251	726	0	IFRS 7.8(b); IFRS 9.4.1.2A	
Financial assets at amortised cost	60,841				52,542				58,345				59,567				IFRS 7.8(c); IFRS 9.4.1.2	
Derivatives – Hedge accounting	275	0	275	0	251	0	251	0	142	0	142	0	35	0	35	0	IFRS 9.6.2.1; Annex V Part 1.22; Annex V Part 1.26	
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0				0				0				0				IAS 39.89A(a); IFRS 9.6.5.8	
Other assets ¹	1,305				1,252				1,775				1,666					
TOTAL ASSETS	99,808				84,812				94,669				95,118				IAS 1.8(a), XI 6	

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

(mm EUR)		As of 30/09/2023						As of 31/12/2023						As of 31/03/2024						As of 30/06/2024						References				
Breakdown of financial assets by instrument and by counterparty sector ¹		Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾							
		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets								
Financial assets at fair value through other comprehensive income	Debt securities	1,855	0	0	0	0	0	1,671	0	0	0	0	0	0	0	1,923	0	0	0	0	0	0	1,977	0	0	0	0	0	0	Annex V Part 1.31.44(b)
	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	0	0	0	0	Annex V Part 1.31.44(b)
Financial assets at amortised cost	Debt securities	8,445	49	0	-2	-9	0	8,424	65	0	-2	-12	0	9,477	65	0	-2	-11	0	9,948	127	0	-3	-11	0	0	0	0	Annex V Part 1.31.44(b)	
	Loans and advances	47,251	4,930	401	-13	-83	-125	38,577	5,105	629	-10	-162	-168	43,265	5,157	663	-9	-170	-181	44,864	4,161	732	-8	-135	-199	0	0	0	Annex V Part 1.31.44(b)	

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

⁽²⁾ From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2024 EU-wide Transparency Exercise

Breakdown of liabilities

DekaBank Deutsche Girozentrale

(min EUR)

LIABILITIES:	Carrying amount				References
	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	
Financial liabilities held for trading	32,256	28,251	28,460	28,316	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	141	146	126	127	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	58,806	48,141	57,665	58,375	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ¹	0	0	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	544	192	286	253	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0	0	0	0	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	229	222	236	234	IAS 37.10; IAS 1.54(l)
Tax liabilities	354	235	260	169	IAS 1.54(n-o)
Share capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	302	374	575	337	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	0	0	0	0	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹	0	0	0	0	Annex V.Part 1.29
TOTAL LIABILITIES	92,632	77,562	87,608	87,811	IAS 1.9(b); IG 6
TOTAL EQUITY	7,276	7,250	7,061	7,306	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	99,908	84,812	94,669	95,118	IAS 1.IG6

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

2024 EU-wide Transparency Exercise

Breakdown of liabilities

DekaBank Deutsche Girozentrale

(mln EUR)

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

2024 EU-wide Transparency Exercise
Market Risk
DekaBank Deutsche Girozentrale

	SA		IM										IM										
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum Item)		STRESSED VaR (Memorandum Item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum Item)		STRESSED VaR (Memorandum Item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			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		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		
(min EUR)																							
	As of 30/09/2023	As of 31/12/2023	As of 30/09/2023										As of 31/12/2023										
Traded Debt Instruments	801	869	52	14	154	50							48	20	151	46							
Of which: General risk	0	0	52	14	154	50							48	20	151	46							
Of which: Specific risk	801	869	0	0	0	0							0	0	0	0							
Equities	918	888	16	6	11	6							16	6	13	3							
Of which: General risk	0	0	16	6	11	6							16	6	13	3							
Of which: Specific risk	918	888	0	0	0	0							0	0	0	0							
Foreign exchange risk	251	220	0	0	0	0							0	0	0	0							
Commodities risk	24	17	0	0	0	0							0	0	0	0							
Total	1,993	1,794	54	18	141	48	0	0	0	0	0	2,435	52	22	136	42	0	0	0	0	0	0	2,349
	As of 31/03/2024	As of 30/06/2024	As of 31/03/2024										As of 30/06/2024										
Traded Debt Instruments	875	1,021	56	13	193	60							40	10	186	53							
Of which: General risk	0	0	56	13	193	60							40	10	186	53							
Of which: Specific risk	875	1,021	0	0	0	0							0	0	0	0							
Equities	567	622	19	4	19	5							14	4	18	4							
Of which: General risk	0	0	19	4	19	5							14	4	18	4							
Of which: Specific risk	567	622	0	0	0	0							0	0	0	0							
Foreign exchange risk	361	374	0	0	0	0							0	0	0	0							
Commodities risk	19	41	0	0	0	0							0	0	0	0							
Total	1,822	2,057	63	13	189	56	0	0	0	0	0	3,046	40	10	174	58	0	0	0	0	0	0	2,676

Market risk template does not include CUI positions under the particular approach for position risk in CUIs (Articles 348(1), 350 (3) (c) and 364 (2) (a) CRD), which instead are included in the RWA OI1 template.

Standardised Approach								
As of 30/09/2023				As of 31/12/2023				
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
Consolidated data	Central governments or central banks	14,867	13,767	0	11,593	12,277	0	
	Regional governments or local authorities	3,565	3,461	0	3,076	2,976	0	
	Public sector entities	225	386	0	536	664	22	
	Multilateral Development Banks	20	20	0	20	20	0	
	International Organisations	0	0	0	54	54	0	
	Institutions	14,288	14,288	188	14,134	14,134	88	
	Corporates	1,788	1,607	1,570	2,033	1,893	1,843	
	of which: SME	158	93	71	158	96	83	
	Retail	1,094	751	51	95	68	78	
	Secured by mortgages on immovable property	51	51	39	47	47	27	
	of which: SME	24	23	17	21	20	12	
	of which: SME	0	0	0	0	0	0	
	Reserves in default	0	0	0	0	0	0	
	Risks associated with particular high risk	0	0	0	0	0	0	
Covered bonds	424	424	0	424	424	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0		
Collective investments undertakings (CIU)	409	409	397	409	409	379		
Equity	409	409	397	409	409	379		
Other resources	0	0	0	0	0	0		
Standardised Total ⁴	38,273	37,191	3,812	1	32,677	33,791	3,227	1

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 Exposure Value does not include the securitisation portfolio under the results prior to the 2012 exercise.

³ Only the most relevant categories are disclosed. These have been reported under the following risk. Creditlines of counterparty covering up to 5% of total original exposure or Top 10 countries ranked by original exposure, calculated as of last quarter.

⁴ Starting from the 2023 exercise, value adjustments and provisions for the consolidated data include general credit risk adjustments, for the consistency with the data per country of country.

Standardised Approach								
As of 30/09/2023				As of 31/12/2023				
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
GERMANY	Central governments or central banks	14,792	14,533	0	11,593	11,537	0	
	Regional governments or local authorities	3,565	3,461	0	3,076	2,976	0	
	Public sector entities	173	171	0	357	346	22	
	Multilateral Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	14,219	14,219	320	14,202	14,202	34	
	Corporates	1,432	1,292	1,292	1,599	1,592	1,523	
	of which: SME	106	52	74	109	56	81	
	Retail	146	79	51	38	26	38	
	Secured by mortgages on immovable property	51	51	38	47	47	27	
	of which: SME	0	0	0	0	0	0	
	Reserves in default	0	0	0	0	0	0	
	Risks associated with particular high risk	0	0	0	0	0	0	
	Covered bonds	367	367	0	376	376	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0		
Collective investments undertakings (CIU)	409	409	390	409	409	376		
Equity	409	409	390	409	409	376		
Other resources	0	0	0	0	0	0		
Standardised Total ⁴	38,273	37,191	3,812	1	32,677	33,791	3,227	1

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 Total value adjustments and provisions per country of country includes those for securitisation exposures but includes general credit risk adjustments.

Standardised Approach								
As of 30/09/2023				As of 31/12/2023				
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
UNITED STATES	Central governments or central banks	0	44	0	0	43	0	
	Regional governments or local authorities	0	0	0	0	0	0	
	Public sector entities	0	0	0	0	0	0	
	Multilateral Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	0	0	0	0	0	0	
	Corporates	29	29	28	28	28	25	
	of which: SME	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	
	Secured by mortgages on immovable property	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Reserves in default	0	0	0	0	0	0	
	Risks associated with particular high risk	0	0	0	0	0	0	
	Covered bonds	0	0	0	0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0		
Collective investments undertakings (CIU)	19	19	19	19	19	14		
Equity	19	19	19	19	19	14		
Other resources	0	0	0	0	0	0		
Standardised Total ⁴	0	44	0	0	43	0	0	0

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 Total value adjustments and provisions per country of country includes those for securitisation exposures but includes general credit risk adjustments.

Standardised Approach								
As of 30/09/2023				As of 31/12/2023				
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
LUXEMBOURG	Central governments or central banks	0	0	0	0	0	0	
	Regional governments or local authorities	0	0	0	0	0	0	
	Public sector entities	0	0	0	0	0	0	
	Multilateral Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	0	0	0	0	0	0	
	Corporates	271	268	268	270	268	268	
	of which: SME	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	
	Secured by mortgages on immovable property	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Reserves in default	0	0	0	0	0	0	
	Risks associated with particular high risk	0	0	0	0	0	0	
	Covered bonds	0	0	0	0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0		
Collective investments undertakings (CIU)	0	0	0	0	0	0		
Equity	0	0	0	0	0	0		
Other resources	0	0	0	0	0	0		
Standardised Total ⁴	0	268	0	0	268	268	0	0

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 Total value adjustments and provisions per country of country includes those for securitisation exposures but includes general credit risk adjustments.

Standardised Approach								
As of 30/09/2023				As of 31/12/2023				
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
UNITED KINGDOM	Central governments or central banks	0	243	0	0	233	0	
	Regional governments or local authorities	0	0	0	0	0	0	
	Public sector entities	0	0	0	0	0	0	
	Multilateral Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	0	0	0	0	0	0	
	Corporates	19	19	19	19	19	19	
	of which: SME	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	
	Secured by mortgages on immovable property	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Reserves in default	0	0	0	0	0	0	
	Risks associated with particular high risk	0	0	0	0	0	0	
	Covered bonds	0	0	0	0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0		
Collective investments undertakings (CIU)	0	0	0	0	0	0		
Equity	0	0	0	0	0	0		
Other resources	0	0	0	0	0	0		
Standardised Total ⁴	0	243	0	0	233	0	0	0

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 Total value adjustments and provisions per country of country includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2023				As of 31/12/2023			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
(in EUR, %)									
FRANCE	Central governments or central banks	13	13	0		13	13	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	29	29	0		146	146	0	
	Multinational Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	42	42	14		40	40	17	
	Corporates	11	11	12		11	11	12	
	of which: SME	0	0	0		0	0	0	
	Real estate	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	34	34	17		31	31	17	
	of which: SME	0	0	0		0	0	0	
	Reserves in default	0	0	0		0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Crossed bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	11	11	2		11	11	2		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised total ⁽⁴⁾									

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

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

		Standardised Approach							
		As of 30/09/2023				As of 31/12/2023			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
(in CAD, %)									
CANADA	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multinational Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	108	108	21		108	108	21	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Real estate	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Reserves in default	0	0	0		0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Crossed bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised total ⁽⁴⁾									

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

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

		Standardised Approach							
		As of 30/09/2023				As of 31/12/2023			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
(in EUR, %)									
NETHERLANDS	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multinational Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Real estate	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Reserves in default	0	0	0		0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Crossed bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised total ⁽⁴⁾									

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

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

		Standardised Approach							
		As of 30/09/2023				As of 31/12/2023			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
(in EUR, %)									
SWEDEN	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multinational Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		11	11	0	
	of which: SME	0	0	0		0	0	0	
	Real estate	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Reserves in default	0	0	0		0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Crossed bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised total ⁽⁴⁾									

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

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

		Standardised Approach							
		As of 30/09/2023				As of 31/12/2023			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
(in EUR, %)									
NORWAY	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multinational Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Real estate	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Reserves in default	0	0	0		0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Crossed bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised total ⁽⁴⁾									

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

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

		Standardised Approach							
		As of 30/09/2023				As of 31/12/2023			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
(in EUR, %)									
SWITZERLAND	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multinational Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	11	11	7		11	11	7	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Real estate	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Reserves in default	0	0	0		0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Crossed bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised total ⁽⁴⁾									

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

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

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
(in EUR, %)									
Consolidated data	Central governments or central banks	10,844	11,764	0		10,844	11,807	0	
	Regional governments or local authorities	3,577	3,477	0		3,564	3,564	0	
	Public sector entities	970	1,095	27		1,350	1,382	29	
	Multilateral Development Banks	12	12	0		12	12	0	
	International Organisations	308	308	0		308	308	0	
	Institutions	12,817	12,848	88		12,474	12,474	87	
	Corporates	2,492	2,332	2,296		581	462	462	
	of which: SME	1	1	0		0	0	0	
	Retail	101	71	47		109	80	52	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0		0	0	0	
	Covered bonds	404	404	4		472	472	4	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	322	322	789		322	322	789	
Equity	38	38	38		38	38	38		
Other exposures	0	0	0		0	0	0		
Standardised Total ²	33,290	33,244	3,713		33,290	33,623	3,662		

(1) Original exposure, unless 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) DekaBank Total does not include the securitisation portfolio unless the results prior to the 2024 exercise.

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

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
GERMANY	Central governments or central banks	10,372	10,876	0		10,473	10,927	0	
	Regional governments or local authorities	3,214	3,473	0		3,239	3,239	0	
	Public sector entities	687	828	27		794	765	25	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	12,820	12,820	39		11,270	11,269	34	
	Corporates	1,286	1,262	1,266		420	312	328	
	of which: SME	1	1	0		0	0	0	
	Retail	201	73	47		209	86	52	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0		0	0	0	
	Covered bonds	420	420	47		427	426	15	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	430	430	279		439	1,356	1,548	
Equity	228	228	228		228	228	228		
Other exposures	95	95	95		102	102	102		
Standardised Total ²	33,290	33,244	3,713		33,290	33,623	3,662		

(1) Original exposure, unless 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) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
UNITED STATES	Central governments or central banks	0	39	0		0	38	0	
	Regional governments or local authorities	0	1	0		0	1	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	26	26	22		28	28	23	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	29	29	39		34	34	102	
Equity	2	2	2		2	2	2		
Other exposures	0	0	0		0	0	0		
Standardised Total ²	33,290	33,244	3,713		33,290	33,623	3,662		

(1) Original exposure, unless 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) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
LUXEMBOURG	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	2	0		0	2	0	
	Corporates	298	290	290		29	94	94	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	2	2		0	773	773		
Other exposures	0	0	0		0	0	0		
Standardised Total ²	33,290	33,244	3,713		33,290	33,623	3,662		

(1) Original exposure, unless 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) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
UNITED KINGDOM	Central governments or central banks	0	221	0		0	220	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	4	4	1		1	1	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		18	18	13	
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ²	33,290	33,244	3,713		33,290	33,623	3,662		

(1) Original exposure, unless 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) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

Standardised Approach table for FRANCE. Columns: As of 31/03/2024 and As of 30/06/2024. Rows: Original Exposure, Exposure Value, Risk exposure amount, Value adjustments and provisions. Sub-rows include Central governments, Public sector entities, International Development Banks, Institutions, Corporates, Retail, Secured by mortgages on immovable property, Excesses in default, Items associated with particularly high risk, Covered bonds, Claims on institutions and corporates with a ST credit assessment, Collective investments undertakings (CIU), Equity, Other exposures, Standardised Total.

(1) Original exposure, unless 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) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

Standardised Approach table for CANADA. Columns: As of 31/03/2024 and As of 30/06/2024. Rows: Original Exposure, Exposure Value, Risk exposure amount, Value adjustments and provisions. Sub-rows include Central governments, Public sector entities, International Development Banks, Institutions, Corporates, Retail, Secured by mortgages on immovable property, Excesses in default, Items associated with particularly high risk, Covered bonds, Claims on institutions and corporates with a ST credit assessment, Collective investments undertakings (CIU), Equity, Other exposures, Standardised Total.

(1) Original exposure, unless 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) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

Standardised Approach table for NETHERLANDS. Columns: As of 31/03/2024 and As of 30/06/2024. Rows: Original Exposure, Exposure Value, Risk exposure amount, Value adjustments and provisions. Sub-rows include Central governments, Public sector entities, International Development Banks, Institutions, Corporates, Retail, Secured by mortgages on immovable property, Excesses in default, Items associated with particularly high risk, Covered bonds, Claims on institutions and corporates with a ST credit assessment, Collective investments undertakings (CIU), Equity, Other exposures, Standardised Total.

(1) Original exposure, unless 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) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

Standardised Approach table for SWEDEN. Columns: As of 31/03/2024 and As of 30/06/2024. Rows: Original Exposure, Exposure Value, Risk exposure amount, Value adjustments and provisions. Sub-rows include Central governments, Public sector entities, International Development Banks, Institutions, Corporates, Retail, Secured by mortgages on immovable property, Excesses in default, Items associated with particularly high risk, Covered bonds, Claims on institutions and corporates with a ST credit assessment, Collective investments undertakings (CIU), Equity, Other exposures, Standardised Total.

(1) Original exposure, unless 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) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

Standardised Approach table for NORWAY. Columns: As of 31/03/2024 and As of 30/06/2024. Rows: Original Exposure, Exposure Value, Risk exposure amount, Value adjustments and provisions. Sub-rows include Central governments, Public sector entities, International Development Banks, Institutions, Corporates, Retail, Secured by mortgages on immovable property, Excesses in default, Items associated with particularly high risk, Covered bonds, Claims on institutions and corporates with a ST credit assessment, Collective investments undertakings (CIU), Equity, Other exposures, Standardised Total.

(1) Original exposure, unless 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) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

Standardised Approach table for SWITZERLAND. Columns: As of 31/03/2024 and As of 30/06/2024. Rows: Original Exposure, Exposure Value, Risk exposure amount, Value adjustments and provisions. Sub-rows include Central governments, Public sector entities, International Development Banks, Institutions, Corporates, Retail, Secured by mortgages on immovable property, Excesses in default, Items associated with particularly high risk, Covered bonds, Claims on institutions and corporates with a ST credit assessment, Collective investments undertakings (CIU), Equity, Other exposures, Standardised Total.

(1) Original exposure, unless 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) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

	IRB Approach											
	As of 30/09/2023					As of 31/12/2023						
	Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Of which: subordinated	Of which: out-of-balance		
(in EUR, %)												
Consolidated data	Central banks and central governments	345	0	140	31	0	0	0	0	0	0	
	Institutions	13,930	0	13,834	2,360	0	1	12,881	0	149	29	
	Corporates	28,975	513	24,711	12,554	0	149	27,580	747	23,325	12,656	
	Corporates - Of which: Specialised Lending	15,086	513	11,408	7,594	0	124	16,217	747	15,589	4,405	
	Corporates - Of which: SME	298	0	276	165	0	4	154	0	59	13	
	Retail	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of which: SME	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of which: non-SME	0	0	0	0	0	0	0	0	0	0	
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of which: SME	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of which: non-SME	0	0	0	0	0	0	0	0	0	0	
	Equity	521	0	529	4,107	0	0	0	0	0	0	
	Other non-credit-obligation assets	0	0	0	0	0	0	0	0	0	0	
	IRB Total ³				26,728							16,867

(1) Original exposures, unless 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) IRB Total disclosed includes the Securitisation position unless in the results prior to the 2019 exercise.
(3) Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of countryparty covering up to 50% of total original exposure or Top 10 countries ranked by original exposure, calculated as of last quarter.

	IRB Approach											
	As of 30/09/2023					As of 31/12/2023						
	Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Of which: subordinated	Of which: out-of-balance		
(in EUR, %)												
GERMANY	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	
	Institutions	2,889	0	2,827	228	0	0	2,698	0	2,826	276	
	Corporates	8,888	0	7,881	3,454	0	9	7,844	0	6,325	3,285	
	Corporates - Of which: Specialised Lending	3,393	0	2,929	1,391	0	1	3,061	0	2,683	1,276	
	Corporates - Of which: SME	144	0	135	81	0	0	138	0	59	13	
	Retail	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of which: SME	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of which: non-SME	0	0	0	0	0	0	0	0	0	0	
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of which: SME	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of which: non-SME	0	0	0	0	0	0	0	0	0	0	
	Equity	45	0	47	301	0	0	41	0	42	265	
	Other non-credit-obligation assets	0	0	0	0	0	0	0	0	0	0	
	IRB Total ³											

(1) Original exposures, unless 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 Approach											
	As of 30/09/2023					As of 31/12/2023						
	Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Of which: subordinated	Of which: out-of-balance		
(in EUR, %)												
UNITED STATES	Central banks and central governments	58	0	55	10	0	0	66	0	66	0	
	Institutions	646	0	646	236	0	0	594	0	594	205	
	Corporates	4,268	121	4,210	2,876	0	9	4,276	184	4,111	2,144	
	Corporates - Of which: Specialised Lending	3,807	121	3,795	2,824	0	4	3,155	184	2,990	2,562	
	Corporates - Of which: SME	28	0	25	15	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of which: SME	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of which: non-SME	0	0	0	0	0	0	0	0	0	0	
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of which: SME	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of which: non-SME	0	0	0	0	0	0	0	0	0	0	
	Equity	176	0	178	446	0	0	183	0	183	460	
	Other non-credit-obligation assets	0	0	0	0	0	0	0	0	0	0	
	IRB Total ³											

(1) Original exposures, unless 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 Approach											
	As of 30/09/2023					As of 31/12/2023						
	Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Of which: subordinated	Of which: out-of-balance		
(in EUR, %)												
LUXEMBOURG	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	
	Institutions	770	0	770	140	0	0	667	0	667	203	
	Corporates	2,364	0	898	839	0	1	2,345	0	807	722	
	Corporates - Of which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	
	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	
	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	
	Retail - Secured on real estate property - Of which: non-SME	0	0	0	0	0	0	0	0	0	0	
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of which: SME	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of which: non-SME	0	0	0	0	0	0	0	0	0	0	
	Equity	0	0	0	153	0	0	0	0	0	119	
	Other non-credit-obligation assets	0	0	0	0	0	0	0	0	0	0	
	IRB Total ³											

(1) Original exposures, unless 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 Approach											
	As of 30/09/2023					As of 31/12/2023						
	Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Of which: subordinated	Of which: out-of-balance		
(in EUR, %)												
UNITED KINGDOM	Central banks and central governments	9	0	9	2	0	0	10	0	10	0	
	Institutions	3,025	0	3,025	331	0	0	3,038	0	3,038	289	
	Corporates	3,398	152	3,114	1,397	0	80	3,398	245	3,119	1,398	
	Corporates - Of which: Specialised Lending	2,873	152	2,689	1,264	0	79	2,702	245	2,653	1,165	
	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	
	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	
	Retail - Secured on real estate property - Of which: non-SME	0	0	0	0	0	0	0	0	0	0	
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of which: SME	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of which: non-SME	0	0	0	0	0	0	0	0	0	0	
	Equity	0	0	0	0	0	0	0	0	0	0	
	Other non-credit-obligation assets	10	0	10	25	0	0	11	0	11	29	
	IRB Total ³											

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

2024 EU-wide Transparency Exercise

Credit Risk - IRB Approach
Deutsche Bank Deutsche Girozentrale

		IRB Approach											
		As of 30/09/2023						As of 31/12/2023					
		Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
FRANCE		0	0	0	0	0	0	0	0	0	0	0	0
Central banks and central governments		0	0	0	0	0	0	0	0	0	0	0	0
Institutions		2,325	0	2,325	406	0	0	2,368	0	2,368	385	0	0
Corporates		2,268	200	2,268	695	0	0	2,282	187	2,147	884	0	11
Corporate - Of Which: Specialised Lending		1,488	200	1,489	418	0	0	1,477	187	1,462	539	0	11
Corporate - 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
Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: non-SME		0	0	0	0	0	0	0	0	0	0	0	0
Retail - 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		10	0	12	29	0	0	12	0	12	33	0	0
Other non-credit-obligation assets		0	0	0	0	0	0	0	0	0	0	0	0
IRB Total		2,335	200	2,337	435	0	0	2,380	187	2,159	418	11	11

¹⁾ Original exposures, unless 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 Approach											
		As of 30/09/2023						As of 31/12/2023					
		Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
CANADA		0	0	0	0	0	0	37	0	50	12	0	0
Central banks and central governments		0	0	0	0	0	0	0	0	0	0	0	0
Institutions		1,482	0	1,482	458	0	0	1,622	0	1,622	332	0	0
Corporates		1,208	0	1,208	468	0	2	1,199	0	1,180	437	0	4
Corporate - Of Which: Specialised Lending		1,208	0	1,208	467	0	2	1,180	0	1,180	436	0	4
Corporate - 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
Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: non-SME		0	0	0	0	0	0	0	0	0	0	0	0
Retail - 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		10	0	10	27	0	0	10	0	10	27	0	0
Other non-credit-obligation assets		0	0	0	0	0	0	0	0	0	0	0	0
IRB Total		1,492	0	1,492	465	0	2	1,632	0	1,630	369	4	4

¹⁾ Original exposures, unless 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 Approach											
		As of 30/09/2023						As of 31/12/2023					
		Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
NETHERLANDS		0	0	0	0	0	0	271	0	253	44	0	0
Central banks and central governments		0	0	0	0	0	0	0	0	0	0	0	0
Institutions		274	0	256	51	0	0	271	0	253	44	0	0
Corporates		922	0	853	308	0	0	765	0	699	257	0	1
Corporate - Of Which: Specialised Lending		434	0	471	170	0	0	583	0	580	120	0	1
Corporate - 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
Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: non-SME		0	0	0	0	0	0	0	0	0	0	0	0
Retail - 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		5	0	7	14	0	0	6	0	6	13	0	0
Other non-credit-obligation assets		0	0	0	0	0	0	0	0	0	0	0	0
IRB Total		1,199	0	1,117	373	0	0	1,038	0	958	220	1	1

¹⁾ Original exposures, unless 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 Approach											
		As of 30/09/2023						As of 31/12/2023					
		Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
SWEDEN		0	0	0	0	0	0	449	0	449	61	0	0
Central banks and central governments		0	0	0	0	0	0	0	0	0	0	0	0
Institutions		448	0	446	61	0	0	449	0	449	61	0	0
Corporates		855	13	829	453	0	11	821	11	599	463	0	22
Corporate - Of Which: Specialised Lending		339	13	317	236	0	10	325	11	303	206	0	23
Corporate - 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
Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: non-SME		0	0	0	0	0	0	0	0	0	0	0	0
Retail - Qualifying Revolving		0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail		0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME		0	0	0	0	0	0	0	0	0	0	0	0
Equity		1	0	1	2	0	0	2	0	2	3	0	0
Other non-credit-obligation assets		0	0	0	0	0	0	0	0	0	0	0	0
IRB Total		1,304	13	1,276	526	0	11	1,276	11	1,050	526	23	22

¹⁾ Original exposures, unless 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 Approach											
		As of 30/09/2023						As of 31/12/2023					
		Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
NORWAY		0	0	0	0	0	0	288	0	288	21	0	0
Central banks and central governments		0	0	0	0	0	0	0	0	0	0	0	0
Institutions		244	0	244	22	0	0	288	0	288	21	0	0
Corporates		348	0	345	342	0	14	372	0	369	479	0	23
Corporate - Of Which: Specialised Lending		0	0	0	0	0	0	0	0	0	0	0	0
Corporate - 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
Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: non-SME		0	0	0	0	0	0	0	0	0	0	0	0
Retail - Qualifying Revolving		0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail		0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME		0	0	0	0	0	0	0	0	0	0	0	0
Equity		1	0	1	2	0	0	1	0	1	2	0	0
Other non-credit-obligation assets		0	0	0	0	0	0	0	0	0	0	0	0
IRB Total		244	0	244	22	0	14	288	0	288	21	0	0

¹⁾ Original exposures, unless 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 Approach											
		As of 30/09/2023						As of 31/12/2023					
		Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposures ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions				
SWITZERLAND		0	0	0	0	0	0	450	0	450	111	0	0
Central banks and central governments		0	0	0	0	0	0	0	0	0	0	0	0
Institutions		536	0	463	136	0	0	450	0	450	111	0	0
Corporates		120	0	119	38	0	0	152	0	151	38	0	0
Corporate - Of Which: Specialised Lending		91	0	90	20	0	0	156	0	155	24	0	0
Corporate - 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
Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: non-SME		0	0	0	0	0	0	0	0	0	0	0	0
Retail - 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		5	0	5	14	0	0	5	0	5	14	0	0
Other non-credit-obligation assets		0	0	0	0	0	0	0	0	0	0	0	0
IRB Total		536	0	463	136	0	0	450	0	450	111	0	0

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

2024 EU-wide Transparency Exercise

Credit Risk - IRB Approach

DekaBank Deutsche Girozentrale

		IRB Approach										
		As of 31/03/2024					As of 30/06/2024					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
				Of which: subfunded	Of which: default				Of which: subfunded	Of which: default		
FRANCE	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	
	Institutions	2,364	0	2,564	337	0	0	2,558	0	2,558	319	0
	Corporates	2,181	187	2,168	956	12	0	2,168	187	2,181	827	0
	Corporates - Of Which: Specialised Lending	1,463	187	1,432	697	0	12	1,424	187	1,432	659	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	
Equity	12	0	15	32	0	0	16	0	16	40	0	
Other non credit-obligation assets												
IRB Total												

(1) Original exposure, unless 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 Approach										
		As of 31/03/2024					As of 30/06/2024					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
				Of which: subfunded	Of which: default				Of which: subfunded	Of which: default		
CANADA	Central banks and central governments	34	0	51	11	0	0	35	0	50	11	0
	Institutions	1,124	0	1,124	149	0	0	1,149	0	1,149	149	0
	Corporates	1,184	0	1,187	569	0	4	1,198	0	1,181	602	4
	Corporates - Of Which: Specialised Lending	1,187	0	1,187	569	0	4	1,179	0	1,179	601	4
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	
Equity	12	0	12	33	0	0	12	0	12	33	0	
Other non credit-obligation assets												
IRB Total												

(1) Original exposure, unless 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 Approach										
		As of 31/03/2024					As of 30/06/2024					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
				Of which: subfunded	Of which: default				Of which: subfunded	Of which: default		
NETHERLANDS	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0
	Institutions	286	0	286	43	0	0	271	0	255	42	0
	Corporates	785	0	710	302	0	1	659	0	739	313	0
	Corporates - Of Which: Specialised Lending	1,570	0	569	232	0	1	567	0	568	244	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	
Equity	0	0	7	15	0	0	0	0	0	18	0	
Other non credit-obligation assets												
IRB Total												

(1) Original exposure, unless 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 Approach										
		As of 31/03/2024					As of 30/06/2024					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
				Of which: subfunded	Of which: default				Of which: subfunded	Of which: default		
SWEDEN	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0
	Institutions	451	0	451	62	0	0	450	0	450	61	0
	Corporates	584	12	545	334	0	22	523	78	508	368	0
	Corporates - Of Which: Specialised Lending	234	12	205	430	0	21	203	78	208	283	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	
Equity	2	0	2	5	0	0	2	0	0	2	0	
Other non credit-obligation assets												
IRB Total												

(1) Original exposure, unless 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 Approach										
		As of 31/03/2024					As of 30/06/2024					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
				Of which: subfunded	Of which: default				Of which: subfunded	Of which: default		
NORWAY	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0
	Institutions	318	0	318	24	0	0	383	0	383	26	0
	Corporates	590	0	599	376	0	21	486	0	486	412	0
	Corporates - Of Which: Specialised Lending	268	0	268	459	0	31	157	0	157	320	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	
Equity	1	0	1	2	0	0	1	0	1	2	0	
Other non credit-obligation assets												
IRB Total												

(1) Original exposure, unless 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 Approach										
		As of 31/03/2024					As of 30/06/2024					
		Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
				Of which: subfunded	Of which: default				Of which: subfunded	Of which: default		
SWITZERLAND	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0
	Institutions	630	0	620	223	0	0	688	0	688	223	0
	Corporates	150	0	150	50	0	0	150	0	150	52	0
	Corporates - Of Which: Specialised Lending	148	0	98	34	0	0	148	0	99	35	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	
Equity	0	0	6	16	0	0	6	0	6	17	0	
Other non credit-obligation assets												
IRB Total												

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

2024 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

DekaBank Deutsche Girozentrale

As of 31/12/2023

(min EUR)		Direct exposures														Risk weighted exposure amount	
		On balance sheet				Derivatives				Off balance sheet							
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)	Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures					
				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	Other Central and eastern Europe countries non EEA																
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Middle East																
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Latin America and the Caribbean																
[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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Others	26	55	6	66	21	27	234	294	0	0	0	0	0	0	0	0
		523	523	469	0	0	84	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 counterparties 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 counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and/or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

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

Regions

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

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

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

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic Of The Congo, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, United Republic Of Tanzania, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

(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 eGAAP

2024 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

DekaBank Deutsche Girozentrale

As of 30/06/2024

Direct exposures															Risk weighted exposure amount	
On balance sheet														Off balance sheet		
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)	Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures				
				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]	Other Central and eastern Europe countries non EEA															
[3M - 1Y]																
[1Y - 2Y]																
[2Y - 3Y]																
[3Y - 5Y]																
[5Y - 10Y]																
[10Y - more]																
Total																
[0 - 3M]	Middle East															
[3M - 1Y]																
[1Y - 2Y]																
[2Y - 3Y]																
[3Y - 5Y]																
[5Y - 10Y]																
[10Y - more]																
Total																
[0 - 3M]	Latin America and the Caribbean															
[3M - 1Y]																
[1Y - 2Y]																
[2Y - 3Y]																
[3Y - 5Y]																
[5Y - 10Y]																
[10Y - more]																
Total																
[0 - 3M]	Africa	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		29	29	0	0	0	0	0	29	0	0	0	0	0	0	
[3Y - 5Y]		112	112	0	0	0	0	0	112	0	0	0	0	0	0	
[5Y - 10Y]	43	43	0	0	0	0	0	43	0	0	0	0	0	0		
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total	184	183	0	0	0	0	0	183	0	0	0	0	0	5	0	
[0 - 3M]	Others	24	24	24	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		23	23	23	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		104	104	2	0	0	0	0	102	0	0	0	0	0	0	
[5Y - 10Y]	206	206	1	0	0	0	0	205	0	0	0	0	0	0		
[10Y - more]	236	236	1	0	0	0	0	0	0	0	0	0	0	0		
Total	675	675	267	0	0	0	0	308	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 counterparties 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 counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and/or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

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

Regions:

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

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

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

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic Of The Congo, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, United Republic Of Tanzania, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

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

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

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

2024 EU-wide Transparency Exercise
Performing and non-performing exposures
DekaBank Deutsche Girozentrale

	As of 30/09/2023										As of 31/12/2023											
	Gross carrying amount/ Nominal amount					Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ¹⁾					Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount/ Nominal amount					Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ¹⁾					Collaterals and financial guarantees received on non-performing exposures
	Of which performing but past due >30 days and <=90 days	Of which non-performing ²⁾				On performing exposures ³⁾	On non-performing exposures ³⁾					Of which performing but past due >30 days and <=90 days	Of which non-performing ²⁾				On performing exposures ³⁾	On non-performing exposures ³⁾				
		Of which: defaulted	Of which Stage 3 ⁴⁾				Of which Stage 3 ⁴⁾	Of which Stage 3 ⁴⁾	Of which Stage 3 ⁴⁾	Of which Stage 3 ⁴⁾			Of which: defaulted	Of which Stage 3 ⁴⁾				Of which Stage 3 ⁴⁾	Of which Stage 3 ⁴⁾	Of which Stage 3 ⁴⁾	Of which Stage 3 ⁴⁾	
in EUR																						
Cash balances at central banks and other demand deposits	16,423	0	0	0	0	0	0	0	0	0	0	12,198	0	0	0	0	0	0	0	0	0	
Debt securities (including at amortised cost and fair value)	10,513	0	0	0	0	12	0	0	0	0	0	10,387	0	0	0	0	14	0	0	0	0	
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
General governments	986	0	0	0	0	0	0	0	0	0	0	688	0	0	0	0	0	0	0	0	0	
Credit institutions	4,962	0	0	0	0	10	0	0	0	0	0	5,511	0	0	0	0	10	0	0	0	0	
Other financial corporations	2,123	0	0	0	0	1	0	0	0	0	0	1,793	0	0	0	0	0	0	0	0	0	
Non-financial corporations	2,423	0	0	0	0	0	0	0	0	0	0	2,393	0	0	0	0	4	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	53,110	33	498	498	401	85	125	125	372	44,607	14	726	726	629	172	168	168	168	558	558		
Central banks	437	0	0	0	0	0	0	0	0	0	0	121	0	0	0	0	0	0	0	0	0	
General governments	2,468	20	0	0	0	1	0	0	0	2,361	0	0	0	0	1	0	0	0	0	0	0	
Credit institutions	23,853	0	0	0	0	0	0	0	0	18,519	0	0	0	0	0	0	0	0	0	0	0	
Other financial corporations	9,160	0	0	0	0	2	0	0	0	6,667	0	60	60	60	4	4	4	4	58	58	58	
Non-financial corporations	17,180	14	498	498	401	82	125	125	372	16,929	14	666	666	569	167	164	164	164	502	502		
of which: small and medium-sized enterprises	8,654	14	240	240	140	58	4	4	237	8,683	14	426	426	329	117	57	57	57	369	369		
of which: Loans collateralised by commercial immovable property	7,744	14	430	430	332	44	114	114	311	7,722	14	596	596	488	108	153	153	153	441	441		
Households	13	0	0	0	0	0	0	0	0	11	0	0	0	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	0	0	0	0	0	0	0	
of which: Credit for consumption	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
DEBT INSTRUMENTS other than HFT	80,047	33	498	498	401	107	125	125	372	67,102	14	726	726	629	188	168	168	168	558	558		
OFF-BALANCE SHEET EXPOSURES	12,096	0	0	0	0	76	0	0	0	12,476	0	0	0	0	77	0	0	0	0	0		

¹⁾ For the definition of non-performing exposures please refer to Article 4(7)(2) of Regulation (EU) No 575/2013 (CRD).

²⁾ Institutions report here the cumulative amount of expected credit losses since initial recognition for financial instruments subject to impairment and provisions for off-balance sheet exposures.

³⁾ Institutions report here the cumulative amount of expected credit losses since initial recognition for financial instruments subject to impairment, the accumulated negative changes in fair value due to credit risk for financial instruments measured at fair value through profit or loss other than HFT and provisions for off-balance sheet exposures.

⁴⁾ For the on-balance sheet items, accumulated impairment and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are denouncing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FREDP framework (temporarily F 18.00 / F 18.00), 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 FREDP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

⁵⁾ From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2024 EU-wide Transparency Exercise

Performing and non-performing exposures

DekaBank Deutsche Girozentrale

	As of 31/03/2024										As of 30/06/2024											
	Gross carrying amount/ Nominal amount					Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ⁽¹⁾					Gross carrying amount/ Nominal amount					Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ⁽¹⁾						
	D of which performing but past due >30 days and <90 days	Of which non-performing ⁽²⁾				On performing exposures ⁽³⁾	On non-performing exposures ⁽³⁾				Collateral and financial guarantees received on non-performing exposures	D of which performing but past due >30 days and <90 days	Of which non-performing ⁽²⁾				On performing exposures ⁽³⁾	On non-performing exposures ⁽³⁾				Collateral and financial guarantees received on non-performing exposures
		Of which: defaulted	Of which Stage ⁽⁴⁾				Of which Stage ⁽⁴⁾	Of which Stage ⁽⁴⁾	Of which Stage ⁽⁴⁾	Of which Stage ⁽⁴⁾			Of which: defaulted	Of which Stage ⁽⁴⁾				Of which Stage ⁽⁴⁾	Of which Stage ⁽⁴⁾	Of which Stage ⁽⁴⁾		
(in € bn)																						
Cash balances at central banks and other demand deposits	12,124	0	0	0	0	0	0	0	0	0	11,700	0	0	0	0	0	0	0	0	0	0	
Debt securities (including at amortised cost and fair value)	12,281	0	0	0	0	14	0	0	0	0	12,800	0	0	0	0	13	0	0	0	0	0	
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
General governments	1,554	0	0	0	0	0	0	0	0	0	1,702	0	0	0	0	0	0	0	0	0	0	
Credit institutions	6,286	0	0	0	0	0	0	0	0	0	6,630	0	0	0	0	0	0	0	0	0	0	
Other financial corporations	1,983	0	0	0	0	1	0	0	0	0	2,000	0	0	0	0	1	0	0	0	0	0	
Non-financial corporations	2,459	0	0	0	0	4	0	0	0	0	2,568	0	0	0	0	4	0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	49,416	0	760	760	663	179	186	183	574	50,096	58	828	828	732	143	284	199	599				
Central banks	72	0	0	0	0	0	0	0	0	0	21	0	0	0	0	0	0	0	0	0	0	
General governments	2,876	0	0	0	0	1	0	0	0	0	2,386	0	0	0	0	0	0	0	0	0	0	
Credit institutions	22,158	0	0	0	0	0	0	0	0	0	24,141	0	0	0	0	0	0	0	0	0	0	
Other financial corporations	7,807	0	59	59	59	7	4	4	55	7,217	59	59	59	59	5	4	4	54				
Non-financial corporations	16,597	0	701	701	604	171	182	177	519	16,291	58	769	769	673	137	200	194	505				
of which: small and medium-sized enterprises	8,365	0	462	462	366	112	70	68	380	0	0	0	0	0	0	0	0	0	0	0	0	
of which: Loans collateralised by commercial immovable property	7,681	0	637	637	543	112	171	166	466	7,579	58	668	668	572	91	181	180	466				
Households	39	0	0	0	0	0	0	0	0	27	0	0	0	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	0	0	0	0	0	0	0	
of which: Credit for consumption	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
DEBT INSTRUMENTS other than HFT	73,822	0	760	760	663	183	186	183	574	74,696	58	828	828	732	147	284	199	599				
OFF-BALANCE SHEET EXPOSURES	11,846		14	14	14	79	14	14	0	11,699	21	21	21	21	79	14	14	0				

(1) For the definition of non-performing exposures please refer to Article 4(7)(c) of Regulation (EU) No 575/2013 (CRD).

(2) Institutions report here the cumulative amount of expected credit losses since initial recognition for financial instruments subject to impairment and provisions for off-balance sheet exposures.

(3) Institutions report here the cumulative amount of expected credit losses since initial recognition for financial instruments subject to impairment, the accumulated negative changes in fair value due to credit risk for financial instruments measured at fair value through profit or loss other than HFT and provisions for off-balance sheet exposures.

(4) 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 debts. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FTR/REP 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) 2012/1451 - 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 FTR/REP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

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

2024 EU-wide Transparency Exercise

Forborne exposures

DekaBank Deutsche Girozentrale

	As of 30/09/2023						As of 31/12/2023					
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ¹		Collateral and financial guarantees received on exposures with forbearance measures		Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on 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		Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
(min EUR)												
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0		0	0	0	0		
General governments	0	0	0	0	0		0	0	0	0		
Credit institutions	0	0	0	0	0		0	0	0	0		
Other financial corporations	0	0	0	0	0		0	0	0	0		
Non-financial corporations	0	0	0	0	0		0	0	0	0		
Loans and advances (including at amortised cost and fair value)	1,166	267	94	81	1,017	186	1,462	535	129	101	1,204	434
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	96	0	0	0	77	0	78	60	4	4	56	56
Non-financial corporations	1,070	267	94	81	940	186	1,384	475	125	97	1,149	379
of which: small and medium-sized enterprises	588	124	7	0	546		791	333	38	16	643	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	1,166	267	94	81	1,017	186	1,462	535	129	101	1,204	434
Loan commitments given	0	0	0	0	0	0	0	0	0	0	0	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice ³	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria ³	0						0					

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

⁽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 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.

2024 EU-wide Transparency Exercise

Forborne exposures

DekaBank Deutsche Girozentrale

	As of 31/03/2024						As of 30/06/2024						
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures		Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures		
	Of which non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		
(mln EUR)													
Cash balances at central banks and other demand deposits	0	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	0
Central banks	0	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	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans and advances (including at amortised cost and fair value)	1,543	576	158	126	1,276	450	1,902	604	167	113	1,565	476	476
Central banks	0	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	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	141	59	4	4	136	55	140	59	4	4	136	54	54
Non-financial corporations	1,403	517	154	122	1,140	395	1,762	545	163	108	1,429	422	422
of which: small and medium-sized enterprises	928	304	35	10	784	0	0	0	0	0	0	0	0
Households	0	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	1,543	576	158	126	1,276	450	1,902	604	167	113	1,565	476	476
Loan commitments given	3	3	3	3	0	0	8	3	1	1	4	0	0
QUALITY OF FORBEARANCE²													
Loans and advances that have been forborne more than twice ²	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 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.

2024 EU-wide Transparency Exercise
Breakdown of loans and advances to non-financial corporations other than held for trading
 DekaBank Deutsche Girozentrale

(min EUR)	As of 30/09/2023					As of 31/12/2023					As of 31/03/2024					As of 30/06/2024								
	Gross carrying amount		Of which: non-performing of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²	Gross carrying amount		Of which: non-performing of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²	Gross carrying amount		Of which: non-performing of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²	Gross carrying amount		Of which: non-performing of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²
A Agriculture, forestry and fishing	43	0	0	43	0	0	45	0	0	45	0	0	45	0	0	45	0	0	45	0	0	45	0	0
B Mining and quarrying	131	0	0	131	0	0	111	0	0	111	0	0	116	0	0	116	0	0	102	0	0	102	0	0
C Manufacturing	309	0	0	309	1	0	305	0	0	309	2	0	335	0	0	335	2	0	344	0	0	344	2	0
D Electricity, gas, steam and air conditioning supply	2,660	0	0	2,660	20	0	2,632	0	0	2,632	48	0	2,335	0	0	2,335	48	0	2,375	61	61	2,375	61	0
E Water supply	685	0	0	685	0	0	672	0	0	672	0	0	684	0	0	684	0	0	687	0	0	687	0	0
F Construction	221	0	0	221	1	0	222	0	0	222	1	0	218	0	0	218	1	0	215	0	0	215	1	0
G Wholesale and retail trade	57	0	0	57	0	0	55	0	0	55	0	0	46	0	0	46	0	0	47	0	0	47	0	0
H Transport and storage	1,281	0	0	1,281	0	0	1,268	30	30	1,263	2	0	1,203	26	26	1,209	3	0	1,229	3	3	1,217	3	0
I Accommodation and food service activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
J Information and communication	87	0	0	87	0	0	87	0	0	87	0	0	84	0	0	84	0	0	79	0	0	79	0	0
K Financial and insurance activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
L Real estate activities	9,265	430	430	9,094	160	0	9,109	586	586	9,054	261	0	8,980	437	437	8,926	293	0	9,071	669	669	8,998	277	0
M Professional, scientific and technical activities	165	0	0	164	1	0	202	0	0	202	0	0	239	0	0	239	0	0	237	0	0	237	0	0
N Administrative and support service activities	2,050	69	69	2,000	17	0	1,911	37	37	1,911	16	0	1,902	38	38	1,933	14	0	1,835	36	36	1,835	3	0
O Public administration and defence, compulsory social security	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
P Education	4	0	0	4	0	0	2	0	0	2	0	0	2	0	0	2	0	0	0	0	0	0	0	0
Q Human health services and social work activities	124	0	0	124	0	0	125	0	0	125	0	0	76	0	0	76	0	0	56	0	0	56	0	0
R Arts, entertainment and recreation	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
S Other services	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans and advances	17,182	-498	-498	16,985	-217	0	16,929	669	669	16,870	330	0	16,997	701	701	16,519	353	0	16,291	799	799	16,196	337	0

¹The items "accumulated impairment" and "accumulated negative changes in fair value due to credit risk on non-performing exposures" are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FRRP framework (template F 08.01), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451 - ITS on Supervisory reporting.