

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



Capital DekaBank Deutsche Girozentrale

		(min EUR. %)	As of 31/12/2015	As of 30/06/2016	COREP CODE	REGULATION
	A	(min Euk, %) OWN FUNDS	5,319	5,386	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	4,213	4,219	C 01.00 (r020,c010)	Article S0 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	382	382	C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point: (f) and 42 of CRR
	A.1.2	Retained earnings	3,905	4,122	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (I) of CRR
	A.1.3	Accumulated other comprehensive income	-160	-131	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	0	0	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	C 01.00 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	76	-19	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-201	-190	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	0	0	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-137	-173	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010)+ C 01.00 (r472,c010)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point k) (iii) and 379(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (v) and 155(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
OWN FUNDS Transitional period	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	<ul> <li>(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment</li> </ul>	0	0	C 01.00 (r500,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	C 01.00 (r510,c010)	Article 48 of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	C 01.00 (r529,c010)	
	A.1.21	Transitional adjustments	347	228	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	347	228	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	292	357	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	474	474	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010)	
	A.2.4	Additional Tier 1 transitional adjustments	-182	-117	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	4,505	4,575	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	814	811	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	855	845	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2	Other Tier 2 Capital components and deductions	0	0	$\begin{array}{l} C \ 01.00 \ (r910,c010) + C \ 01.00 \ (r920,c010) + \\ C \ 01.00 \ (r930,c010) + C \ 01.00 \ (r940,c010) + \\ C \ 01.00 \ (r950,c010) + C \ 01.00 \ (r970,c010) + \\ C \ 01.00 \ (r974,c010) + C \ 01.00 \ (r978,c010) \end{array}$	
	A.4.3	Tier 2 transitional adjustments	-41	-35	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS	в	TOTAL RISK EXPOSURE AMOUNT	31,188	31,182	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
REQUIREMENTS	B.1	Of which: Transitional adjustments included	0	0	C 05.01 (r010;c040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	13.51%	13.53%	CA3 {1}	
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	14.44%	14.67%	CA3 {3}	
	C.3	TOTAL CAPITAL RATIO (transitional period)	17.05%	17.27%	CA3 (5)	
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	3,866	3,991	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3,0),0)]	-
CET1 RATIO (%) Fully loaded <sup>1</sup>	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	12.39%	12.80%	[D.1]/[B-B.1]	-
(1) Fully loaded CET1 capital ratio estimation	ation based	on the formulae stated in column "COREP CODE"				



## **Risk exposure amounts**

DekaBank Deutsche Girozentrale

	as of 31/12/2015	as of 30/06/2016
(mln EUR) Risk exposure amounts for credit risk	15,391	15,233
Risk exposure amount for securitisation and re-securitisations in the banking book	358	381
Risk exposure amount for contributions to the default fund of a CCP	149	191
Risk exposure amount Other credit risk	14,884	14,660
Risk exposure amount for position, foreign exchange and commodities (Market risk)	11,884	12,538
of which: Risk exposure amount for securitisation and re-securitisations in the trading book <sup>1</sup>	0	0
Risk exposure amount for Credit Valuation Adjustment	1,727	1,541
Risk exposure amount for operational risk	2,185	1,871
Other risk exposure amounts	0	0
Total Risk Exposure Amount	31,188	31,182

<sup>(1)</sup> May include hedges, which are not securitisation positions, as per Article 338.3 of CRR



DekaBank Deutsche Girozentrale

(min EUR)	As of 31/12/2015	As of 30/06/2016
Interest income	975	416
Of which debt securities income	185	70
Of which loans and advances income	512	212
Interest expenses	850	360
(Of which deposits expenses)	384	137
(Of which debt securities issued expenses)	137	47
(Expenses on share capital repayable on demand)	0	0
Dividend income	37	10
Net Fee and commission income	1,045	472
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	50	14
Gains or (-) losses on financial assets and liabilities held for trading, net	267	66
Gains or (-) losses on financial assets and liabilities designated at fair value through profit or loss, net	46	171
Gains or (-) losses from hedge accounting, net	-4	-2
Exchange differences [gain or (-) loss], net	-24	45
Net other operating income /(expenses)	-88	-74
TOTAL OPERATING INCOME, NET	1,454	758
(Administrative expenses)	843	447
(Depreciation)	20	9
(Provisions or (-) reversal of provisions)	-3	0
(Commitments and guarantees given)	-1	0
(Other provisions)	-2	0
Of which pending legal issues and tax litigation <sup>1</sup>	0	
Of which restructuring <sup>1</sup>	3	
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	80	90
(Loans and receivables)	66	76
(Held to maturity investments, AFS assets and financial assets measured at cost)	14	14
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	-4	-3
(of which Goodwill)	0	0
Negative goodwill recognised in profit or loss	0	36
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	33	1
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	551	251
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	337	148
Profit or (-) loss after tax from discontinued operations	0	0
PROFIT OR (-) LOSS FOR THE YEAR	337	148
Of which attributable to owners of the parent <sup>(1)</sup> Information available only as of end of the year	337	148

<sup>(1)</sup> Information available only as of end of the year

## 2016 EU-wide Transparency Exercise Market Risk

#### DekaBank Deutsche Girozentrale

	S	<b>A</b>					IM										IM					
	As of 31/12/2015	As of 30/06/2016				As of 31	/12/2015						As of 30/06/2016									
			VaR <i>(Memoran</i>	dum item)	STRESSED VaR (M item)	emorandum	INCREM DEFAUI MIGRATI CAPITAL	LT AND ON RISK		RICE RISKS			VaR <i>(Memoran</i>	dum item)	STRESSED VaR (Mi item)	emorandum	INCREM DEFAU MIGRATI CAPITAL	LT AND ON RISK		RICE RISKS HARGE FOR		
(min EUR)	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)		LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)		LAST MEASURE		12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
Traded Debt Instruments	9,268	9,087	0	0	0	0							0	0	0	0						
Of which: General risk	5,086	5,006	0	0	0	0							0	0	0	0						
Of which: Specific risk	3,155	2,825	0	0	0	0							0	0	0	0						
Equities	2,088	2,818	0	0	0	0							0	0	0	0						
Of which: General risk	890	1,029	0	0	0	0							0	0	0	0						
Of which: Specific risk	948	1,194	0	0	0	0							0	0	0	0						
Foreign exchange risk	529	633	0	0	0	0							0	0	0	0						
Commodities risk Total	0 11,884	12,538	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0



Credit Risk - Standardised Approach

DekaBank Deutsche Girozentrale

			Standardised Approach									
			As of 31	/12/2015			As of 30	/06/2016				
	(min EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments ar provisions			
	Central governments or central banks	15,546	15.655	16		20.108	19.732	20				
	Regional governments or local authorities	759	759	3		753	753	2				
	Public sector entities	38	608	ő		48	566	0				
	Multilateral Development Banks	16	16	0		26	26	0				
	International Organisations	337	337	ō		391	391	ō				
	Institutions	15.022	14.915	21		14.555	14.189	71				
	Corporates	918	881	926		1,168	1,113	1,175				
	of which: SME	0	0	0		0	0	0				
	Retail	90	68	50		118	82	61				
	of which: SME	6	2	1		4	1	1				
Consolidated data	Secured by mortgages on immovable property	0	0	0		0	0	0				
	of which: SME	0	0	0		0	0	0				
	Exposures in default	29	14	15	15	28	6	7	23			
	Items associated with particularly high risk	0	0	0		0	0	0				
	Covered bonds	0	0	0		51	51	4				
	Claims on institutions and corporates with a ST credit assessment	1	1	0		0	0	0				
	Collective investments undertakings (CIU)	9	9	9		250	250	149				
	Eauity	292	292	511		144	144	250				
	Securitisation	199	198	220		189	189	278				
	Other exposures	20	20	14		33	33	27				
	Standardised Total	33,276	33,772	1,785	24	37,866	37,528	2,044	29			

			Standardised Approach										
			As of 31	/12/2015			As of 30	0/06/2016					
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>				
	(min EUR, %)												
	Central governments or central banks	15,219	14,381	0		19,698	18,141	0					
	Regional governments or local authorities	632	632	0		629	629	0					
	Public sector entities	38	608	0		48	566	0					
	Multilateral Development Banks	0	0	0		0	0	0					
	International Organisations	0	0	0		0	0	0					
	Institutions	14,983	14,876	0		14,393	14,027	6					
	Corporates	482	482	483		674	671	673					
	of which: SME	0	0	0		0	0	0					
	Retail	82	65	49		113	80	60					
	of which: SME	6	2	1		4	1	1					
GERMANY	Secured by mortgages on immovable property	0	0	0		0	0	0					
	of which: SME	0	0	0		0	0	0					
	Exposures in default	0	0	0	0	0	0	0	0				
	Items associated with particularly high risk	0	0	0		0	0	0					
	Covered bonds	0	0	0		25	25	2					
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0					
	Collective investments undertakings (CIU)	9	9	9		250	250	149					
	Equity	270	270	489		144	144	250					
	Securitisation												
	Other exposures	10	10	10		23	23	22					
	Standardised Total <sup>2</sup>				2				1				

<sup>10</sup> Ordpial esposie, utilie Eposier vilue, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
<sup>10</sup> Total value adjustments and provisors arountry or counterparty does not include Securistisation exposures

					Standardise	ed Approach			
			As of 31	/12/2015			As of 30	/06/2016	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
0	(min EUR, %)								
	Central governments or central banks	21	233	0		19	568	0	
	Regional governments or local authorities	U	0	0		0	0	0	
	Public sector entities Multilateral Development Banks	0	0	0		0	0	0	
	Multilateral Development Banks International Organisations	U	0	0		0	0	0	
	International Organisations Institutions	10	10	5		17	17	9	
	Corporates	10	9	15		13	17	19	
	of which: SME	9	9	15		13	13	19	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
UNITED KINCDOM	Secured by mortgages on immovable property	0	0	0		0	0	0	
UNITED KINGDOM	of which: SME	0	0	0		0	0	0	
	Exposures in default	25	11	11	14	25	3	3	22
	Items associated with particularly high risk	0	0	0	1.	0	0	ő	
	Covered bonds	0	0	0		2	2	0	
	Claims on institutions and corporates with a ST credit assessment	ő	ő	ő		0	õ	ő	
	Collective investments undertakings (CIU)	0	ō	ō		0	ō	0	
	Equity	0	0	ō		0	ō	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				14				22

Standardised Tota\*
 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).
 Total value adjustments and provisions per country of counterparty does not include Securistisation exposures

					Standardise	d Approach			
			As of 31,	/12/2015			As of 30	/06/2016	
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	Central governments or central banks	0	502	0		0	458	0	
	Regional governments or local authorities	49	49	0		49	49	0	
	Public sector entities	45		0		49	49	0	
	Multilateral Development Banks	0	ō	0		ō	ō	0	
	International Organisations	ō	ō	ō		ō	ō	ō	
	Institutions	1	1	0		35	35	8	
	Corporates	90	90	81		103	103	90	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
UNITED STATES	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU) Equity	0	0	0		0	0	0	
	Equity Securitisation	0	0	0		U	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>	0	0	0	0	0	0	0	0
	Standardised Total				0				

Original exposure, utilie Economice, les reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 <sup>(2)</sup> Total value adjustments and provisions per country of counterparty does not include Securistication exposures



Credit Risk - Standardised Approach

DekaBank Deutsche Girozentrale

					Standardise	d Approach			
		As of 31/12/2015 As of 30/06/2016							
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %)								
	Central governments or central banks	38	176	0		44	166	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	5	5	3		22	22	11	
	Corporates	26	26	24		31	31	35	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
FRANCE	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		12	12	1	
	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	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				0				0

Didginal exposure, unlike Exposure unlike, is reported by
 the takin into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 <sup>(2)</sup> Total value adjustments and provisions per country of counterparty does not include Securistication exposures

					Standardise	d Approach			
			As of 31,	/12/2015			As of 30	/06/2016	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %)								
	Central governments or central banks	68	68	0		78	78	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	3	3	1		3	3	1	
	Corporates	132	126	169		175	154	198	
	of which: SME	0	0	0		0	0	0	
	Retail	3	1	1		1	0	0	
	of which: SME	0	0	0		0	0	0	
LUXEMBOURG	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	6	6	0		6	6	0	
	Standardised Total <sup>2</sup>				0				0

Istandardised total
 indexed and a standardised and a standardised

						Standardised Approach									
		As of 31,	12/2015			As of 30	/06/2016								
(m) E10 %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>							
	21	34	0		31	73	0								
	0	0	ŏ		0	0	ő								
Public sector entities	0	o	0		0	o	0								
Multilateral Development Banks	0	0	0		0	0	0								
International Organisations	0	0	0		0	0	0								
Institutions	1	1	1		21	21	8								
Corporates	11		12		23		28								
	0		0		0		0								
Retail	0	-	-		0	-	0								
	0				0		0								
	0	-	-		0	-	Ű								
	0				0										
	0	0	-	0	0	0	Ű	0							
	0		0		0		0								
	U		0		2		0								
	U				U		0								
	0		-		0		Ű								
	0	0	0		U	0									
	0	0	0		0	0	0								
	0	ů	Ū	0	0	ů		0							
RPMIIIC R S EIICCCESOS	hubilateral Development Banks histrational Oranisations natifutions oprorates of which: SME estail of which: SME escured by montaques on immovable property of which: SME posurues in default tems associated with particularly high risk overed bonds laims on institutions and corporates with a ST credit assessment olicitive investments undertakings (CTU) quity eurification there exposures tandardised Total <sup>2</sup>	(min EUR, %)         Exposure <sup>1</sup> entral dovernments or local authorities         0           bill sector entral banks         0           utilitateral bevelopment Banks         0           humbles action entral bevelopment Banks         0           netrational Orasinations         0           opported         1           opported         1           opported         1           of which: SME         0           ecured by mortsages on immovable property         0           of which: SME         0           insign an institutions and corporates with a ST credit assessment         0           oliective investments undertakings (CIU)         0           outby exposures         0	Exposure1         Value3           (min EUR, %)         -           entral dovernments or central banks         21         34           bills pactor entrals         0         0           bills pactor entrals         0         0           bills pactor entrals         0         0           overnments or local authorities         0         0           bills pactor entrals         0         0           orporntes         0         11         11           orporntes         11         11         1           of which: SME         0         0         0           examples on immovable property         0         0         0           or which: SME         0         0         0           examples on immovable property         0         0         0           or which: SME         0         0         0         0           outchts bills         0         0         0         0           outchts bills         0         0         0         0           outchts bills         0         0         0         0           explants associated with particularly high risk         0         0         0	Exposure*         Value*         amount           (min EUR, %)              antral advernments or central banks         0         0         0           begional governments or incal authorities         0         0         0           bubble, sector entralized         0         0         0         0           bubble, sector entralized         0         0         0         0           http://witheside Banks         0         0         0         0           http://witheside Banks         0         0         0         0           http://witheside Banks         0         0         0         0           ordwhick: SNE         0         0         0         0           of whick: SNE         0         0         0         0           exared by mortgages on immovable property         0         0         0         0           index staticities in default         0         0         0         0         0           index staticities with a ST credit assessment         0         0         0         0         0           outchtwithwestments undertakings (CIU)         0         0         0         0         0	Original Exposure (min EUR, %)         Exposure (min EUR, %)         Risk expoure adjustments and provisions <sup>2</sup> adjustments and provisions <sup>2</sup> entral dowenments or central banks capional governments or local authorities         0         0         0         0           bill sector entral banks capional governments or local authorities         0         0         0         0         0           bill sector entral banks capional governments or local authorities         0         0         0         0         0           bill sector entrals         0         0         0         0         0         0           hull lateral lowelopment Banks thatfutions         0         0         0         0         0           of which: SME excered by mortquees on immovable property or which: SME mass associated with particularly high risk covered bonds hans on instutions and corporates with a ST credit assessment earthistion earthistions consistents undertakings (CIU) or ulty earthistion earthistions consistents undertakings (CIU)         0         0         0           out carther training on instructions         0         0         0         0         0	Original Exposure (min EUR, %)     Exposure (min EUR, %)     adjustments and provisions <sup>2</sup> Original Exposure (min EUR, %)       extral downments or central banks capional governments or central banks     21     34     0     0       bills extor entral bubils extor entral banks     20     0     0     0       bills extor entral banks     0     0     0     0       convente     0     0     0     0     0       convente     0     0     0     0     0       external banks     0     0     0     0       external banks     0     0     0     0       external banks     0     0     0     0       ex	Original Exposure         Exposure Exposure         Exposure Milescore         Exposure Exposure         Exposure Milescore         Original Exposure         Exposure Milescore         Exposure Milescore         Original Milescore         Exposure Milescore         Exposure Milescore         Original Milescore         Exposure Milescore         Exposure Milescore         Exposure Milescore         Original Milescore         Exposure Milescore         Exposure Milescore         Original Milescore         Exposure Milescore         Exposure Milescore         Original Milescore         Exposure Milescore         Exposure Milescore         Original Milescore         Exposure Milescore         Exposure Milescore         Exposure Milescore         Exposure Milescore         Milescore         Milescore </td <td>Original Exposure         Exposure Value         Risk exposure annual annual provisions         Ediposure annual provisions           bits actor entities untitutions or instruction or i</td>	Original Exposure         Exposure Value         Risk exposure annual annual provisions         Ediposure annual provisions           bits actor entities untitutions or instruction or i							

<sup>10</sup> 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). <sup>(2)</sup> Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

					Standardise	d Approach							
		As of 31/12/2015 As of 30/06/2016											
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments a provisions <sup>2</sup>				
	(min EUR, %)												
	Central governments or central banks	2	2	0		5	5	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	1	1	1		1	1	1					
	Corporates	6	6	7		7	7	7					
	of which: SME	0	0	0		0	0	0					
	Retail	0	0	0		0	0	0					
	of which: SME	0	0	0		0	0	0					
IRELAND	Secured by mortgages on immovable property	0	0	0		0	0	0					
	of which: SME	0	0	0		0	0	0					
	Exposures in default	3	3	4	1	3	3	4	0				
	Items associated with particularly high risk	0	0	0		0	0	0					
	Covered bonds	0	0	0		0	0	0					
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0					
	Collective investments undertakings (CIU)	0	0	0		0	0	0					
	Equity	0	0	0		0	0	0					
	Securitisation												
	Other exposures	0	0	0		0	0	0					
	Standardised Total <sup>2</sup>				1				0				



Credit Risk - Standardised Approach

DekaBank	Deutsche	Girozentra	le

					Standardise	d Approach			
			As of 31,	12/2015			As of 30	/06/2016	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %)								
	Central governments or central banks	8	8	0		5	5	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		11	11	5	
	Corporates	12	4	4		13	5	5	
	of which: SME	0	0	0		0	0	0	
	Retail	4	1	1		2	0	0	
	of which: SME	0	0	0		0	0	0	
SWITZERLAND	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	21	21	21		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				0				0

<sup>(1)</sup> Original exposure, unlike Exposure, la reputation of the taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
<sup>(2)</sup> Total value adjustments and provisions per country of counterparty does not include Securistisation exposures

					Standardise	d Approach								
		Original Exposure <sup>3</sup> Exposure <sup>3</sup> Risk exposure Value <sup>4</sup> and amount <sup>3</sup> Original provisions <sup>2</sup> Exposure <sup>4</sup> Value <sup>4</sup> Risk exposure amount <sup>3</sup> adjustments and prov           0         0         0         0         0         0         0         0												
					adjustments and				Value adjustments and provisions <sup>2</sup>					
	(min EUR, %)													
	Central governments or central banks			-				-						
	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	337	337	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						
	Retail	0	0	0		0	0	0						
	of which: SME	0	0	0		0	0	0						
COOK ISLANDS	Secured by mortgages on immovable property	0	0	0		0	0	0						
	of which: SME	0	0	0		0	0	0						
	Exposures in default	0	0	0	0	0	0	0	0					
	Items associated with particularly high risk	0	0	0		0	0	0						
	Covered bonds	0	0	0		0	0	0						
	Claims on institutions and corporates with a ST credit assessment	-		0		0	0	0						
	Collective investments undertakings (CIU)	0	0	0		0	0	0						
	Equity	0	0	0		0	0	0						
	Securitisation	0		0		0	0	0						
	Other exposures	0	0	0		0	0	0						
	Standardised Total <sup>2</sup>				0				0					

<sup>10</sup> Original exposure, utilie Exposure viole, in exposted for taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
<sup>20</sup> Total value adjustments and provisions per country of counterparty does not include Securistisation exposures

					Standardise	ed Approach					
			As of 31,	/12/2015			As of 30	/06/2016			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
	(min EUR, %)										
	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	73	49	43		58	35	35			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
CAYMAN ISLANDS	Secured by mortgages on immovable property	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	0	0	0	0	0	0	0	0		
	Items associated with particularly high risk	0	0	0		0	0	0			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity										
	Securitisation										
	Other exposures										
	Standardised Total <sup>2</sup>				0				0		

Standardised Total <sup>10</sup> 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). <sup>10</sup> Total value adjustments and provisions per country of counterparty does not include Securistization exposures



Credit Risk - IRB Approach DekaBank Deutsche Girozentrale

							IRB Ap	proach							
		As of 31/12/2015 As of 30/06/2016													
		Original Exposure <sup>1</sup> Exposure Risk exposure amount adjustments Original Exposure <sup>1</sup> Exposure Exposure adjustments Original Exposure Value <sup>2</sup> (Original Exposure Original Expos													
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions		
	Central banks and central governments	439	0	439	55	0	0	582	0	590	71	0	0		
	Institutions	15,412	0	15,237	3,222	0	23	19,884	0	19,826	3,725	0	24		
	Corporates	22,571	538	20,912	8,482	2	137	23,768	767	21,755	7,968	2	185		
	Corporates - Of Which: Specialised Lending	9,778	511	9,435	3,958	0	114	12,202	646	10,879	4,337	0	154		
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0		
	Retail	0	0	0	0	0	0	0	0	0	0	0	0		
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0		
Coursellidete di dete	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0		
Consolidated data	Retail - Secured on real estate property - Of Which: non- Retail - Qualifying Revolving	0	0	0	0	0	U	0	0	0	0	0	0		
	Retail - Other Retail	0	0	0	0	0	U	0	0	0	0	0	0		
	Retail - Other Retail - Of Which: SME	U	0	0	0	0	U	0	U	U	0	0	U		
	Retail - Other Retail - Of Which: sinc	0	0	0	0	0	0	0	0	0	0	0	0		
	Equity	388	0	388	1.276	0	0	246	0	246	755	0	0		
	Securitisation	239	0	239	1,270	Ū	0	212	0	212	104	0	0		
	Other non credit-obligation assets	2.39		2.39	285		0	-12		- 12	375		l i i i		
	IRB Total				13.457						12,997				

							IRB Ap	proach					
		As of 31/12/2015 As of 30/06/2016											
		Original Exposure <sup>1</sup> Risk exposure amount Value adjustments Original Exposure <sup>1</sup> Exposure Risk exposure amount au											
	(min EUR, %)	Value <sup>1</sup> Of which: Of which: defaulted         Of which: defaulted         Of which: defaulted         Of which: defaulted											and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	4.041	0	4.041	360	0	0	5.671	0	5.671	552	0	0
	Corporates	4.563	357	4.479	1.825	0	90	5.951	594	5.863	2.053	0	152
	Corporates - Of Which: Specialised Lending	2,110	349	2,068	1,031	0	81	3,113	586	3,065	1,096	0	144
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
GERMANY	Retail - Secured on real estate property - Of Which: non-	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	209	0	209	756	0	0	34	0	34	110	0	0
	Securitisation												
	Other non credit-obligation assets												-
	IRB Total ported before taking into account any effect due to credit conversion factors or credit risk mitigation												

							IRB Ap	proach					
		As of 31/12/2015 As of 30/06/2016											
		Original Exposure <sup>1</sup> Value <sup>1</sup> Value <sup>1</sup> Value <sup>2</sup> Value <sup>2</sup>											Value adjustment
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	5.112	0	5.095	846	0	0	6.700	0	6.684	759	0	0
	Corporates	1.003	0	980	322	0	0	3.327	30	3.104	1.138	0	3
	Corporates - Of Which: Specialised Lending	202	0	202	52	0	0	2.484	30	2.283	853	0	3
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-	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	23	0	0	0
	Equity Securitisation	13	0	13	36	0	0	23	0	23	73	0	0
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
		As of 31/12/2015 As of 30/06/2016											
		Original Exposure <sup>1</sup> Exposure <sup>1</sup> Risk exposure amount adjustments Original Exposure <sup>1</sup> Exposure <sup>1</sup> Value <sup>2</sup> Value <sup>2</sup>											Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>-</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>-</sup>		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	1	0	1	0	0	0
	Institutions	708	0	708	231	0	0	865	0	865	293	0	0
	Corporates	3.525	27	3.178	1.230	0	5	3.654	33	3.276	1.262	0	5
	Corporates - Of Which: Specialised Lending	2.138	27	2.119	847	0	5	2.732	0	2.376	992	0	3
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: non-	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	69	0	69	200	0	0	75	0	75	217	0	0
	Securitisation												1
	Other non credit-obligation assets												4
al exposure, unlike Exposure value, is repo	IRB Total												1



U-WIDE II and r Credit Risk - IRB Approach

DekaBank	Deutsche	Girozentra	le

							IRB Ap	proach					
				As of 31,	12/2015					As of 30/	06/2016		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustments and	Original I	Exposure1	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	value <sup>-</sup>		Of which: defaulted	provisions		Of which: defaulted	Value <sup>-</sup>		Of which: defaulted	provisions
	Central banks and central governments	6	0	6	1	0	0	5	0	5	1	0	0
	Institutions	1,644	0	1,644	352	0	0	1,656	0	1,656	356	0	0
	Corporates	2,423	1	2,283	956	0	1	2,190	22	2,033	660	0	1
	Corporates - Of Which: Specialised Lending	1.128	0	1.128	366	0	0	1.319	1	1.162	371	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
FRANCE	Retail - Secured on real estate property - Of Which: non-	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	21	0	21	62	0	0	19	0	19	56	0	0
	Securitisation												
	Other non credit-obligation assets												4
	IRB Total reported before taking into account any effect due to credit conversion factors or credit risk mitigation												1

							IRB Ap	proach					
		As of 31/12/2015 As of 30/06/2016											
		Original Exposure <sup>1</sup> Exposure Risk exposure amount adjustments adjustments Value <sup>1</sup> Proposure Risk exposure amount adjustments											
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	value <sup>-</sup>		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	507	0	507	31	0	0	551	0	551	52	0	0
	Corporates	3,042	32	3,041	905	0	5	2,381	0	2,381	790	0	0
	Corporates - Of Which: Specialised Lending	668	32	667	130	0	5	2	0	2	1	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	1	0	1	4	0	0	22	0	22	79	0	0
	Securitisation												
	Other non credit-obligation assets												-
	IRB Total red before taking into account any effect due to credit conversion factors or credit risk mitigation												

							IRB Ap	proach					
				As of 31,	12/2015					As of 30/	06/2016		
		Original	Exposure <sup>1</sup>	Exposure	Risk expos	ure amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk expos	ure amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	406	0	406	138	0	0	499	0	464	181	0	0
	Corporates	1.499	0	1.466	554	0	1	1.683	43	1.440	498	0	16
	Corporates - Of Which: Specialised Lending	372	0	352	123	0	0	258	0	208	92	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLANDS	Retail - Secured on real estate property - Of Which: non-	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	13	0	13	37	0	0	12	0	12	34	0	0
	Securitisation												
	Other non credit-obligation assets IRB Total												
	TKB Total orted before taking into account any effect due to credit conversion factors or credit risk mitigation												

							IRB Ap	proach					
				As of 31,	12/2015					As of 30	06/2016		
		Original	Exposure <sup>1</sup>	Exposure	Risk expos	ure amount	Value adjustments	Original I	Exposure <sup>1</sup>	Exposure	Risk expos	ure amount	Value adjustme
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provision
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	198	0	39	16	0	0	12	0	12	10	0	0
	Corporates	1,095	0	949	520	0	0	1,320	0	853	474	0	0
	Corporates - Of Which: Specialised Lending	55	0	55	16	0	0	1.033	0	701	410	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
IRELAND	Retail - Secured on real estate property - Of Which: non-	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	11	0	11	36	0	0
	Securitisation Other non credit-obligation assets												
	IRB Total												



Credit Risk - IRB Approach

DekaBank Deutsche Girozentrale
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							IRB Ap	proach					
				As of 31,	12/2015					As of 30/	06/2016		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustments and	Original	Exposure1	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	Value <sup>-</sup>		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	851	0	851	212	0	0	1,015	0	1,015	225	0	0
	Corporates	209	0	40	18	0	0	380	0	380	38	0	0
	Corporates - Of Which: Specialised Lending	196	0	27	15	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	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
SWITZERLAND	Retail - Secured on real estate property - Of Which: non-	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	7	0	7	21	0	0	8	0	8	22	0	0
	Securitisation Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of 31,	/12/2015					As of 30/	06/2016		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expo	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>-</sup>		Of which: defaulted	and provisions
	Central banks and central governments	417	0	417	45	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	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
COOK ISLANDS	Retail - Secured on real estate property - Of Which: non-	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	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of 31	/12/2015					As of 30/	06/2016		
		Original	Exposure <sup>1</sup>	Exposure	Risk expos	ure amount	Value adjustments and	Original	Exposure <sup>1</sup>	Exposure	Risk expos	ure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	644	0	262	158	0	0	602	0	265	151	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	382	0	202	122	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
CAYMAN ISLANDS	Retail - Secured on real estate property - Of Which: non-	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	0	0	0	0	0	0
	Securitisation												
	Other non credit-obligation assets												4
	IRB Total												

#### Sovereign Exposure

#### DekaBank Deutsche Girozentrale

(min EUR)									As of 31,	/12/2015								
				Memo: brea	kdown by acc	ounting portfo	olio											
Country / Region	Financial as	of which: loans and	of which: debt	Held for trading <sup>1</sup>	of which: Loans and	of which: Debt	Designated at fair value through profit or loss <sup>2</sup>	of which: Loans and	of which: Debt	Available-for- sale <sup>3</sup>	of which: Loans and	of which: Debt	Loans and Receivables <sup>4</sup>	of which: Loans and	of which: Debt	Held-to- maturity investments	of which: Loans and	of which: Debt
TOTAL - ALL COUNTRIES	11,879.8	advances 2,264.0	securities 9,615.9	3,613.3	advances 0.1	securities 3,613.3	5,645.3	advances 0.0	securities 5,645.3	0.0	advances 0.0	securities 0.0	2,620.7	advances 2,263.9	securities 356.8	0.0	advances 0.0	securities 0.0
Austria	48.8	0.0	48.8															
Belgium	52.2	0.0	52.2															
Bulgaria	0.0	0.0	0.0															
Croatia	0.0	0.0	0.0															
Cyprus	0.0	0.0	0.0															
Czech Republic	0.0	0.0	0.0															
Denmark	0.0	0.0	0.0															
Estonia	0.0	0.0	0.0															
Finland	0.0	0.0	0.0															
France	76.0	5.9	70.1															
Germany	9,870.0	2,132.0	7,738.0															
Greece	0.0	0.0	0.0															
Hungary	0.0	0.0	0.0															
Ireland	31.4	0.0	31.4															
Italy	274.7	0.0	274.7															
Latvia	75.9	75.9	0.0															
Lithuania	0.0	0.0	0.0															
Luxembourg Malta	0.0	0.0	0.0															
Malta Netherlands	0.0	0.0	0.0															
Poland		50.2																
Portugal	225.4 6.9	0.0	175.2 6.9															
Romania	0.0	0.0	0.0															
Slovakia	55.8	0.0	55.8															
Slovenia	65.2	0.0	65.2															
Spain	102.2	0.0	102.2															
Sweden	0.0	0.0	0.0															
United Kingdom	634.9	0.0	634.9															
Iceland	0.0	0.0	0.0															
Liechtenstein	0.0	0.0	0.0															
Norway	0.0	0.0	0.0															
Switzerland	0.0	0.0	0.0															
Australia	0.0	0.0	0.0															
Canada	192.3	0.0	192.3															
China	0.0	0.0	0.0															
Hong Kong	0.0	0.0	0.0															
Japan	0.0	0.0	0.0															
U.S.	159.1	0.0	159.1															
Other advanced economies non EEA	0.0	0.0	0.0															
Other Central and eastern Europe countries non EEA	3.3	0.0	3.3															
Middle East	0.0	0.0	0.0															
Latin America and the Caribbean	5.4	0.0	5.4															
Africa	0.0	0.0	0.0															
Others	0.3 Note:	0.0	0.3															

Note: The information reported covers all exposures to "General governments" as defined in paragraph 41 (b) of Annex V of ITS on Supervisory reporting: "central governments, state or regional governments, and local governments, including administrative bodies and non-commercial undertakings, but excluding public companies and private companies held by these administrations that have a commercial activity (which shall be reported under "non-financial corporations"); social security funds; and international organisations, such as the European Community, the International Monitary Fund and the Bank for International Sectements.

teacians: Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan. Other CEF and FEA: Albrainia Rovaia and Herromonia. FYR Janordona. FYR Janordona. Montranovan. Sorhia and Traiwu Middle East: Eshaman, Dilokud, Ikrai, Ikou, Janordo, Ikawa, Ikuanan, Janor, Quata, Suda Araba, Sudan. Syria, United Arab Eminates and Yemen. Lath America: Argentina. Belee, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Hait, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paneguay, Peru, St. Ktts and Nevis, St. Lucia, St. Vincent and the Grenadnes, Suriname, Trinidad and Tobaço, Uruguay, Venceusta. Haria: Algensi, Brazil, Moncoco, Suda Mitrica and Tunisa.

(1) Includes "Trading financial assets" portfolio for banks reporting under GAAP

Includes: Treasure intersion assess, puritoro for Datate regioning under SMAP
 Includes: Thoration non-derivative financial assess measured at fair value to though profit or loss" portfolio for banks reporting under GAAP
 Includes: Thoration derivative financial assess measured at fair value to equity" portfolio for banks reporting under GAAP
 Includes: Thoration derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP
 Includes: Thoration derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP
 Includes: Thoration derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP

EBA SANGE

#### Sovereign Exposure

#### DekaBank Deutsche Girozentrale

(min EUR)									As of 30	/06/2016								
				Memo: brea	kdown by acco	ounting portf	olio											
Country / Region	Financial a	of which: loans and advances	of which: debt securities	Held for trading <sup>1</sup>	of which: Loans and advances	of which: Debt securities	Designated at fair value through profit or loss <sup>2</sup>	of which: Loans and advances	of which: Debt securities	- Available-for- sale <sup>3</sup>	of which: Loans and advances	of which: Debt securities	Loans and Receivables <sup>4</sup>	of which: Loans and advances	of which: Debt securities	Held-to- maturity investments	of which: Loans and advances	of which: Debt securities
TOTAL - ALL COUNTRIES	10,594.8	2,034.1	8,560.7	2,127.2	0.4	2,126.7	6,006.6	0.0	6,006.6	0.0	0.0	0.0	2,380.2	2,033.7	346.5	80.9	0.0	80.9
Austria	64.8	0.0	64.8															
Belgium	94.2	0.0	94.2															
Bulgaria	0.0	0.0	0.0															
Croatia	0.0	0.0	0.0															
Cyprus	0.0	0.0	0.0															
Czech Republic	0.0	0.0	0.0															
Denmark	0.0	0.0	0.0															
Estonia	0.0	0.0	0.0															
Finland	0.0	0.0	0.0															
France	169.6	5.3	164.3															
Germany	8,567.4	1,904.3	6,663.1															
Greece	0.0	0.0	0.0															
Hungary Ireland	4.6	0.0	4.6															
Italy	228.4	0.0	228.4															
Latvia	73.0	73.0	0.0															
Lithuania	0.0	0.0	0.0															
Luxembourg	0.0	0.0	0.0															
Malta	0.0	0.0	0.0															
Netherlands	0.0	0.0	0.0															
Poland	95.3	51.5	43.9															
Portugal	6.7	0.0	6.7															
Romania	0.0	0.0	0.0															
Slovakia	29.4	0.0	29.4															
Slovenia	52.9	0.0	52.9															
Spain	266.9	0.0	266.9															
Sweden United Kingdom	0.0 592.8	0.0	0.0 592.8															
United Kingdom Iceland	592.8	0.0	592.8															
Liechtenstein	0.0	0.0	0.0															
Norway	0.0	0.0	0.0															
Switzerland	0.0	0.0	0.0															
Australia	0.0	0.0	0.0															
Canada	185.9	0.0	185.9															
China	0.0	0.0	0.0															
Hong Kong	0.0	0.0	0.0															
Japan	0.0	0.0	0.0															
U.S.	155.4	0.0	155.4															
Other advanced economies non EEA	0.0	0.0	0.0															
Other Central and eastern Europe countries non EEA	3.2	0.0	3.2															
Middle East	0.0	0.0	0.0															
Latin America and the Caribbean	0.0	0.0	0.0															
Africa	0.0	0.0	0.0															
Others	4.3	0.0	4.3															

Note: The information reported covers all exposures to "General governments" as defined in paragraph 41 (b) of Annex V of ITS on Supervisory reporting: "central governments, state or regional governments, and local governments, including administrative bodies and non-commercial undertakings, but excluding public companies and private companies held by these administrations that have a commercial activity (which shall be reported under "non-financial corporations"); social security funds; and international organisations, such as the European Community, the International Monitary Fund and the Bank for International Sectements.

teacians: Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan. Other CEF and FEA: Albrainia Rovaia and Herromonia. FYR Janordona. FYR Janordona. Montranovan. Sorhia and Traiwu Middle East: Eshaman, Dilokud, Ikrai, Ikou, Janordo, Ikawa, Ikuanan, Janor, Quata, Suda Araba, Sudan. Syria, United Arab Eminates and Yemen. Lath America: Argentina. Belee, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Hait, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paneguay, Peru, St. Ktts and Nevis, St. Lucia, St. Vincent and the Grenadnes, Suriname, Trinidad and Tobaço, Uruguay, Venceusta. Haria: Algensi, Brazil, Moncoco, Suda Mitrica and Tunisa.

(1) Includes "Trading financial assets" portfolio for banks reporting under GAAP

Includes: Treasure intersion assess, puritoro for Datate regioning under SMAP
 Includes: Thoration non-derivative financial assess measured at fair value to though profit or loss" portfolio for banks reporting under GAAP
 Includes: Thoration derivative financial assess measured at fair value to equity" portfolio for banks reporting under GAAP
 Includes: Thoration derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP
 Includes: Thoration derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP
 Includes: Thoration derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP

EBA SANGE



Performing and non-performing exposures

DekaBank Deutsche Girozentrale

				As of 31/12/201	5						As of 30/06/201	6		
		Gross carryi	ing amount			impairment, changes in fair credit risk and	Collaterals and financial		Gross carry	ng amount			impairment, changes in fair credit risk and	Collaterals and financial
		Of which performing but past due >30	Of which nor	1-performing <sup>1</sup>	On performing	On non- performing	guarantees received on non- performing exposures		Of which performing but past due >30	Of which nor	n-performing <sup>1</sup>	On performing exposures <sup>2</sup>	On non- performing	guarantees received on non- performing exposures
(min EUR, %)		days and <=90 days		Of which: defaulted	exposures <sup>2</sup>	exposures <sup>3</sup>	CAPOSULOS		days and <=90 days		Of which: defaulted	exposures	exposures <sup>3</sup>	CAPODULO
Debt securities (including at amortised cost and fair value)	14,810	0	42	42	38	16	0	18,817	0	43	43	0	37	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	5,990	0	0	0	-13	0	0	6,416	0	0	0	-18	0	0
Credit institutions	4,445	0	0	0	18	0	0	6,491	0	0	0	9	0	0
Other financial corporations	2,098	0	42	42	26	16	0	2,909	0	43	43	11	37	0
Non-financial corporations	2,277	0	0	0	7	0	0	3,002	0	0	0	-2	0	0
Loans and advances(including at amortised cost and fair value)	53,928	0	641	595	25	199	197	55,931	0	787	739	15	256	200
Central banks	3,610	0	0	0	0	0	0	7,853	0	0	0	0	0	0
General governments	2,264	0	0	0	0	0	0	2,034	0	0	0	0	0	0
Credit institutions	27,606	0	29	29	0	2	0	25,941	0	29	29	0	2	0
Other financial corporations	8,607	0	25	25	1	23	16	8,441	0	25	25	1	23	16
Non-financial corporations	11,835	0	586	540	24	174	180	11,641	0	732	685	14	232	184
of which: small and medium-sized enterprises at amortised cost	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Households	6	0	0	0	0	0	0	22	0	1	0	0	0	0
DEBT INSTRUMENTS other than HFT	68,737	0	683	637	63	215	197	74,748	0	830	783	15	293	200
OFF-BALANCE SHEET EXPOSURES	8,482		16	16	104	1	0	8,953		7	7	88	0	0

(1) For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

(1) Institutions report here collective allowances for incurrred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

(1) Institutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)



#### Forborne exposures

DekaBank Deutsche Girozentrale

			As of 31/12/2015	1				As of 30/06/2016	1	
		ng amount of vith forbearance	due to credit ris	npairment, nanges in fair value sk and provisions vith forbearance	Collateral and financial quarantees		ng amount of vith forbearance	due to credit ri	npairment, hanges in fair value sk and provisions vith forbearance	Collateral and financial quarantees
(min EUR, %)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	received on exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	received on exposures with forbearance measures
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0
Loans and advances (including at amortised cost and fair value)	791	560	181	175	251	881	687	229	223	246
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0
Other financial corporations	32	6	5	5	0	5	5	5	5	2
Non-financial corporations	759	555	176	170	251	876	681	224	218	244
of which: small and medium-sized enterprises at amortised cost	0	0	0	0	0	0	0	0	0	0
Households	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	791	560	181	175	251	881	687	229	223	246
Loan commitments given	13	11	0	0	0	34	5	0	0	0

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