



2021 EU-wide Transparency Exercise

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

This bank did not report data related to COVID-19 in compliance to the Moratoria Reporting and Disclosure.

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.

2021 EU-wide Transparency Exercise

Key Metrics

DekaBank Deutsche Girozentrale

(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	CORE CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	4,474	4,763	4,692	4,694	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	4,474	4,763	4,692	4,694	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	4,958	5,247	5,171	5,173	C 01.00 (r015,c010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition	4,958	5,247	5,171	5,173	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	5,692	6,089	6,009	5,986	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	5,692	6,089	6,009	5,986	C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	30,585	31,669	30,367	30,716	C 02.00 (r010,c010)	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	30,585	31,669	30,367	30,716	C 02.00 (r010,c010) - C 05.01 (r440,c040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	14.63%	15.04%	15.45%	15.28%	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	14.63%	15.04%	15.45%	15.28%	(C 01.00 (r020,c010) - C 05.01 (r440,c010)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	16.21%	16.57%	17.03%	16.84%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	16.21%	16.57%	17.03%	16.84%	(C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	18.61%	19.23%	19.79%	19.49%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	18.61%	19.23%	19.79%	19.49%	(C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	104,215	88,590	94,103	90,076	C 47.00 (r300,c010)	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	4.76%	5.92%	5.49%	5.74%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



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Leverage ratio

DekaBank Deutsche Girozentrale

(mln EUR, %)		As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	4,958	5,247	5,171	5,173	C 47.00 (r320,c010)	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	4,947	5,237	5,166	5,168	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	104,215	88,590	94,103	90,076	C 47.00 (r300,c010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	104,215	88,590	94,103	90,076	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.8%	5.9%	5.5%	5.7%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.7%	5.9%	5.5%	5.7%	[A.2]/[B.2]	

		(mln EUR, %)									
		As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION				
OWN FUNDS	A	OWN FUNDS									
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)				5,692	6,089	6,009	5,966	C 01.00 (0101,0101)	Articles 4(1)(b) and 72 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	382	382	382	382	C 01.00 (0102,0101)	Article 50 of CRR			
	A.1.2	Retained earnings	4,712	4,891	4,872	4,872	C 01.00 (0103,0101)	Articles 26(1) points (a) and (b), 26(1) point (f) and 42 of CRR			
	A.1.3	Accumulated other comprehensive income	-133	-183	-183	-183	C 01.00 (0104,0101)	Articles 4(1)(b), 26(1) point (g) and 36 (1) point (f) of CRR			
	A.1.4	Other Reserves	0	0	0	0	C 01.00 (0200,0101)	Articles 4(1)(b) and 26(1) point (a) of CRR			
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (0201,0101)	Articles 4(1)(b), 26(1) point (f) and 36 (1) point (f) of CRR			
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (0206,0101)	Article 84 of CRR			
	A.1.7	Adjustments to CET1 due to prudential filters	-109	-104	-133	-132	C 01.00 (0250,0101)	Articles 32 to 35 and 36 (1) point (f) of CRR			
	A.1.8	(-) Intangible assets (including Goodwill)	-178	-168	-190	-190	C 01.00 (0301,0101) + C 01.00 (0340,0101)	Articles 4(1)(b), 36(1) point (b) and 37 of CRR, Articles 4(1)(b), 36(1) point (b) 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 DTAs	-5	-4	-4	-4	C 01.00 (0370,0101)	Articles 36(1) point (c) and 38 of CRR			
	A.1.10	(-) IIR shortfall of credit risk adjustments to expected losses	-195	-50	-52	-44	C 01.00 (0380,0101)	Articles 36(1) point (d), 40 and 129 of CRR			
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	0	C 01.00 (0390,0101)	Articles 4(1)(b), 36(1) point (a) and 41 of CRR			
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (0400,0101)	Articles 4(1)(b), 36(1) point (g) and 44 of CRR			
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (0440,0101)	Article 36(1) point (i) of CRR			
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (0450,0101) + C 01.00 (0460,0101) + C 01.00 (0470,0101) + C 01.00 (0471,0101) + C 01.00 (0472,0101)	Articles 4(1)(b), 36(1) point (j) and 89 to 91 of CRR, Article 36(1) point (k) (i), 24(1) point (b), 24(1) point (c) and 258 of CRR, Article 36(1) point (k) (ii) and 270(1) of CRR, Article 36(1) point (k) (iii) and 133(8) of CRR and Article 36(1) point (k) (iv) and 151(4) of CRR			
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (0460,0101)	Articles 36(1) point (k) (i), 24(1) point (b), 24(1) point (c) and 258 of CRR			
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (0480,0101)	Articles 4(2)(7), 36(1) point (l), 43 to 46, 49 (2) and (3), and 79 of CRR			
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (0490,0101)	Articles 36(1) point (c) and 38, Article 48(1) point (a) and 48(2) of CRR			
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (0500,0101)	Articles 4(2)(7), 36(1) point (l), 43, 45, 47, 48(1) point (b), 48(1) (b) (2) and 79 of CRR			
	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	0	0	C 01.00 (0540,0101)	Article 48 of CRR			
	A.1.18A	(-) Insufficient coverage for non-performing exposures				0	C 01.00 (0520,0101)	Article 36(1) point (m) and Article 47c of CRR			
	A.1.18B	(-) Minimum value commitment shortfalls				-7	C 01.00 (0540,0101)	Article 36(1) point (n) and Article 133(2) of CRR			
	A.1.18C	(-) Other foreseeable tax charges				0	C 01.00 (0530,0101)	Article 36(1) point (o) of CRR			
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (0540,0101)	Article 3 CRR			
	A.1.20	CET1 capital elements or deductions - other	0	0	0	0	C 01.00 (0570,0101)	-			
	A.1.21	Transitional adjustments	0	0	0	0	GA1 (1.1.16 + 1.1.18 + 1.1.126)	-			
A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (0200,0101)	Articles 483(1) to (3), and 484 to 487 of CRR				
A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (0240,0101)	Articles 479 and 480 of CRR				
A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (0520,0101)	Articles 469 to 472, 478 and 481 of CRR				
A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)				484	484	479	479	C 01.00 (0301,0101)	Article 61 of CRR	
A.2.1	Additional Tier 1 Capital instruments	474	474	474	474	C 01.00 (0540,0101) + C 01.00 (0470,0101)					
A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (0700,0101)					
A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (0460,0101) + C 01.00 (0700,0101) + C 01.00 (0701,0101) + C 01.00 (0740,0101) + C 01.00 (0741,0101) + C 01.00 (0742,0101)					
A.2.4	Additional Tier 1 transitional adjustments	10	10	5	5	C 01.00 (0660,0101) + C 01.00 (0680,0101) + C 01.00 (0790,0101)					
A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)				4,958	5,247	5,171	5,173	C 01.00 (0101,0101)	Article 25 of CRR	
A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)				734	842	838	813	C 01.00 (0750,0101)	Article 71 of CRR	
A.4.1	Tier 2 Capital instruments	734	842	838	813	C 01.00 (0760,0101) + C 01.00 (0460,0101)					
A.4.2	Other Tier 2 Capital components and deductions	0	0	0	0	C 01.00 (0900,0101) + C 01.00 (0920,0101) + C 01.00 (0930,0101) + C 01.00 (0940,0101) + C 01.00 (0950,0101) + C 01.00 (0970,0101) + C 01.00 (0971,0101) + C 01.00 (0972,0101)					
A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (0880,0101) + C 01.00 (0900,0101) + C 01.00 (0960,0101)					
OWN FUNDS REQUIREMENTS	B	TOTAL RISK EXPOSURE AMOUNT				30,585	31,669	30,367	30,714	C 02.00 (0101,0101)	Articles 92(1), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (0101,0101)				
CAPITAL RATIOS (%) Transitional period	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)				14.63%	15.04%	15.45%	15.28%	CA3 (1)	-
	C.2	TIER 1 CAPITAL RATIO (transitional period)				16.21%	16.57%	17.03%	16.84%	CA3 (2)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)				18.61%	19.23%	19.79%	19.69%	CA3 (3)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)				4,474	4,763	4,692	4,694		$\frac{A.1.1 + A.1.13 + A.1.14 + A.1.15 + A.1.16 + A.1.17 + A.1.18 + A.1.19 + A.1.20 + A.1.21 + A.1.21.1 + A.1.21.2 + A.1.21.3}{B}$
CET1 RATIO (%) Fully loaded ⁽¹⁾	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)				14.63%	15.04%	15.45%	15.28%	(D.1)/(B-0.1)	-
Memo Items	F	Adjustments to CET1 due to IFRS 9 transitional arrangements				0	0	0	0	C 05.01 (0440,0101)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements				0	0	0	0	C 05.01 (0440,0101)	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements				0	0	0	0	C 05.01 (0440,0101)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements				0	0	0	0	C 05.01 (0440,0101)	

(1) The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory 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.o. in their Pillar 3 disclosure

2021 EU-wide Transparency Exercise

Overview of Risk exposure amounts

DekaBank Deutsche Girozentrale

(min EUR, %)	RWAs				COREP CODE
	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	
Credit risk (excluding CCR and Securitisations) ¹	15,507	14,621	15,059	16,718	C 02.00 (r040, c010) - [C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)] - [C 02.00 (R470, c010) - C 02.00 (R460, c010)]
Of which the standardised approach	2,142	2,036	1,869	3,923	C 02.00 (r060, c010) - [C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001)]
Of which the foundation IRB (FIRB) approach	11,934	11,135	11,774	11,497	C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)]
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]
Of which equity IRB	1,009	1,044	913	834	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA) ²	2,282	2,994	2,987	3,254	C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002) + C 02.00 (R460, c010)
Credit valuation adjustment - CVA	631	638	535	516	C 02.00 (R440, c010)
Settlement risk	0	0	0	0	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	88	0	0	0	C 02.00 (R470, c010)
Position, foreign exchange and commodities risks (Market risk)	8,414	9,907	8,239	6,678	C 02.00 (R520, c010)
Of which the standardised approach	2,737	5,130	4,248	3,025	C 02.00 (R530, c010)
Of which IMA	5,677	4,777	3,992	3,653	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00_010_601*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (R680, c010)
Operational risk	3,421	3,485	3,523	3,505	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	0	0	C 02.00 (R600, c010)
Of which standardised approach	0	0	0	0	C 02.00 (R610, c010)
Of which advanced measurement approach	3,421	3,485	3,523	3,505	C 02.00 (R620, c010)
Other risk exposure amounts	241	24	25	44	C 02.00 (R630, c010) + C 02.00 (R690, c010)
Total	30,585	31,669	30,367	30,716	

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.

2021 EU-wide Transparency Exercise

P&L

DekaBank Deutsche Girozentrale

(m€ EUR)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021
Interest income	709	913	192	398
Of which debt securities income	89	112	22	42
Of which loans and advances income	382	491	99	194
Interest expenses	590	764	160	320
Of which deposits expenses	113	165	33	65
Of which debt securities issued expenses	70	81	11	20
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	3	9	1	2
Net Fee and commission income	934	1,306	372	737
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	6	78	5	13
Gains or (-) losses on financial assets and liabilities held for trading, net	185	142	65	79
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	2	10	8	23
Gains or (-) losses from hedge accounting, net	-9	-1	4	10
Exchange differences (gain or (-) loss), net	5	13	-7	-5
Net other operating income /(expenses)	-64	-60	-19	-38
TOTAL OPERATING INCOME, NET	1,181	1,646	461	898
(Administrative expenses)	704	981	228	499
(Cash contributions to resolution funds and deposit guarantee schemes)	73	73	72	80
(Depreciation)	42	55	14	29
Modification gains or (-) losses, net	-1	-2	0	2
(Provisions or (-) reversal of provisions)	0	4	-1	-2
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	0	5	-1	-1
(Other provisions)	0	-1	0	-1
Of which pending legal issues and tax litigation ¹⁾	0	-2	0	0
Of which restructuring ²⁾	0	-7	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)	84	174	-2	-17
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	84	174	-1	-17
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	2	2	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	0	-4	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	276	352	150	312
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	160	213	87	205
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	160	213	87	205
Of which attributable to owners of the parent	160	213	87	205

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."

2021 EU-wide Transparency Exercise
Total Assets: fair value and impairment distribution

DekaBank Deutsche Girozentrale

ASSETS:	As of 30/09/2020				As of 31/12/2020				As of 31/03/2021				As of 30/06/2021				References
	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	19,656				12,433				18,383				21,069				IAS 1.54 (i)
Financial assets held for trading	22,466	5,892	14,775	1,799	21,391	8,118	11,813	1,460	18,319	5,540	10,811	1,968	18,151	6,840	9,493	1,818	IFRS 7.8(a)(i); IFRS 9, Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	2,521	1,052	882	586	1,626	977	212	437	1,623	902	146	575	1,552	277	752	522	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	5,357	1,273	4,084	0	5,389	1,798	3,591	0	4,782	1,667	2,329	787	4,495	2,103	2,392	0	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	48,676				43,128				45,704				48,003				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	351	0	351	0	639	0	639	0	267	0	267	0	309	0	309	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⁾	1,101				967				1,053				1,055				
TOTAL ASSETS	100,127				85,573				90,132				94,635				IAS 1.9(a), IFRS 6

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

Breakdown of financial assets by instrument and by counterparty sector ¹⁾	As of 30/09/2020						As of 31/12/2020						As of 31/03/2021						As of 30/06/2021						References	
	Gross carrying amount			Accumulated impairment			Gross carrying amount			Accumulated impairment			Gross carrying amount			Accumulated impairment			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	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	5,358	0	0	0	0	5,389	0	0	-1	0	0	4,783	0	0	-1	0	0	4,496	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	Annex V.Part 1.32, 44(a)	
Financial assets at amortised cost	Debt securities	5,320	169	0	-4	-6	2,934	2,252	0	-3	-21	0	3,146	2,101	0	-3	-18	0	5,315	20	0	-3	-3	0	Annex V.Part 1.31, 44(b)	
	Loans and advances	41,643	1,173	537	-11	-12	-134	32,670	4,975	506	-11	-52	-123	35,713	4,487	467	-10	-61	-117	39,222	3,296	307	-10	-68	-74	Annex V.Part 1.32, 44(a)

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

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

2021 EU-wide Transparency Exercise

Breakdown of liabilities

DekaBank Deutsche Girozentrale

(mln EUR)

LIABILITIES:	Carrying amount				References
	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	
Financial liabilities held for trading	30,680	29,885	28,952	29,125	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	717	665	594	517	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	61,562	47,790	53,415	57,514	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	142	107	222	192	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	667	620	539	529	IAS 37.10; IAS 1.54(l)
Tax liabilities	77	76	89	105	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	703	770	607	796	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	94,548	79,914	84,419	88,776	IAS 1.9(b);IG 6
TOTAL EQUITY	5,579	5,659	5,713	5,858	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	100,127	85,573	90,132	94,635	IAS 1.IG6

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

2021 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 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	
Derivatives		8,237	7,265	6,308	6,421	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	567	377	376	478	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
	Debt securities	614	500	455	488	Annex V.Part 1.31
Deposits	Central banks	3,158	3,154	3,473	3,469	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	5,402	2,807	2,500	1,245	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	398	383	335	316	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	22,786	15,976	16,859	18,826	Annex V.Part 1.42(c),44(c)
	of which: Current accounts / overnight deposits	1,617	2,119	1,482	1,467	ECB/2013/33 Annex 2.Part 2.9.1
	Other financial corporations	23,166	19,645	21,901	23,820	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	14,940	12,719	15,566	16,762	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	1,646	1,640	1,759	1,755	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	966	1,114	1,196	1,256	ECB/2013/33 Annex 2.Part 2.9.1
	Households	854	882	912	949	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	784	797	834	869	Annex V.Part 1.42(f), 44(c)
Debt securities issued		26,226	25,765	28,162	29,418	Annex V.Part 1.37, Part 2.98
Of which: Subordinated Debt securities issued		194	279	289	291	Annex V.Part 1.37
Other financial liabilities		445	437	476	480	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		93,102	78,448	83,183	87,347	

2021 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			
(mln EUR)	As of 30/09/2020	As of 31/12/2020	As of 30/09/2020										As of 31/12/2020											
Traded Debt Instruments	1,402	3,462	158	40	325	89							120	31	279	70								
Of which: General risk	0	0	158	40	325	89							120	31	279	70								
Of which: Specific risk	1,402	3,462	0	0	0	0							0	0	0	0								
Equities	703	864	17	4	8	3							21	8	16	4								
Of which: General risk	0	0	17	4	8	3							21	8	16	4								
Of which: Specific risk	703	864	0	0	0	0							0	0	0	0								
Foreign exchange risk	402	709	0	0	0	0							0	0	0	0								
Commodities risk	0	0	0	0	0	0							0	0	0	0								
Total	2,506	5,036	157	39	298	83	0	0	0	0	0	5,677	120	33	262	67	0	0	0	0	0	0	0	4,777
	As of 31/03/2021	As of 30/06/2021	As of 31/03/2021										As of 30/06/2021											
Traded Debt Instruments	2,741	1,726	83	16	246	72							47	8	241	66								
Of which: General risk	0	0	83	16	246	72							47	8	241	66								
Of which: Specific risk	2,741	1,726	0	0	0	0							0	0	0	0								
Equities	816	928	30	11	13	3							37	11	15	4								
Of which: General risk	0	0	30	11	13	3							37	11	15	4								
Of which: Specific risk	816	928	0	0	0	0							0	0	0	0								
Foreign exchange risk	382	277	0	0	0	0							0	0	0	0								
Commodities risk	0	0	0	0	0	0							0	0	0	0								
Total	4,139	2,931	85	18	234	68	0	0	0	0	0	3,992	61	12	231	61	0	0	0	0	0	0	0	3,653

Market risk template does not include CUI positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OV1 template.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		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	16,365	17,028	2		9,942	10,563	0	
	Regional governments or local authorities	7,455	6,889	0		7,556	7,212	0	
	Public sector entities	1,779	1,955	0		1,660	1,806	0	
	Multilateral Development Banks	8	8	0		8	8	0	
	International Organisations	422	451	0		432	434	0	
	Institutions	11,110	10,115	119		9,963	8,999	116	
	Corporates	681	660	289		623	597	540	
	of which: SME	0	0	0		0	0	0	
	Retail	286	250	183		249	222	158	
	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	
	Exposures in default	9	1	1	0	9	1	1	0
	Items associated with particularly high risk	0	0	0		0	0	0	
Covered bonds	795	795	4		729	726	4		
Claims on institutions and corporates with > 1T credit assessment	169	469	0		169	398	464		
Collective Investments undertakings (CIU)	313	313	764		307	307	741		
Equity	38	35	31		38	35	32		
Other exposures									
Standardised Total ⁴		38,734	38,934	2,151	8	31,967	31,871	2,657	8

¹ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).
² Exposure value: Total value adjusted and provisions for counterparty credit risk in the security class to the 31/12/2020.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		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	16,106	16,106	0		9,713	9,713	0	
	Regional governments or local authorities	2,132	6,786	0		7,084	6,916	0	
	Public sector entities	1,779	1,824	0		1,660	1,633	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	10,896	9,864	39		9,716	8,712	38	
	Corporates	521	501	439		464	441	390	
	of which: SME	0	0	0		0	0	0	
	Retail	286	254	181		249	218	158	
	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	
	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	796	795	0		688	688	0		
Claims on institutions and corporates with > 1T credit assessment	0	0	0		0	0	0		
Collective Investments undertakings (CIU)	142	142	100		138	138	98		
Equity	513	513	764		507	507	741		
Other exposures	38	35	31		38	35	32		
Standardised Total ⁴					4			5	

¹ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).
² Total value adjusted and provisions for counterparty credit risk in the security class to the 31/12/2020.
³ Total value adjusted and provisions for counterparty credit risk in the security class to the 31/12/2020, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		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	324	0		0	309	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	3		1	1	1	
	Corporates	31	188	7		17	17	14	
	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	
	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	3	3	0		3	3	0		
Claims on institutions and corporates with > 1T credit assessment	0	0	0		0	0	0		
Collective Investments undertakings (CIU)	78	78	28		78	78	32		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ⁴					0			0	

¹ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).
² Total value adjusted and provisions for counterparty credit risk in the security class to the 31/12/2020.
³ Total value adjusted and provisions for counterparty credit risk in the security class to the 31/12/2020, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		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	122	0		0	103	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	12	12	6		12	11	6	
	Corporates	19	19	18		18	18	17	
	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	
	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 > 1T credit assessment	70	70	126		62	62	115		
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					0			0	

¹ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).
² Total value adjusted and provisions for counterparty credit risk in the security class to the 31/12/2020.
³ Total value adjusted and provisions for counterparty credit risk in the security class to the 31/12/2020, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		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	26	37	0		26	34	0	
	Regional governments or local authorities	9	9	0		9	9	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	46	46	21		46	46	21	
	Corporates	3	3	2		2	2	2	
	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	
	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	12	12	12		12	12	12		
Claims on institutions and corporates with > 1T credit assessment	0	0	0		0	0	0		
Collective Investments undertakings (CIU)	16	16	23		14	14	20		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ⁴					0			0	

¹ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (i.e. substitution effects).
² Total value adjusted and provisions for counterparty credit risk in the security class to the 31/12/2020.
³ Total value adjusted and provisions for counterparty credit risk in the security class to the 31/12/2020, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		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	11	11	0	0	11	11	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	1	1	0	0	1	1	0	0
	Corporates	114	113	113	0	105	103	103	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	8	8	8	0	5	5	5	0
Collective investments undertakings (CIU)	0	0	14	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁴		0	0	0	0	0	0	0	0

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

² Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		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	16	150	0	0	17	166	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	16	16	16	0	16	16	16	0
	Corporates	8	8	8	0	8	8	8	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective investments undertakings (CIU)	18	18	18	0	12	12	19	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁴		0	0	0	0	0	0	0	0

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

² Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		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	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective investments undertakings (CIU)	3	3	6	0	2	2	4	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁴		0	0	0	0	0	0	0	0

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

² Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		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, %)									
CANADA	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	115	115	23	0	110	110	22	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	1	1	0	0
Collective investments undertakings (CIU)	6	6	10	0	5	5	8	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁴		0	0	0	0	0	0	0	0

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

² Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		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, %)									
BELGIUM	Central governments or central banks	43	43	0	0	47	47	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	5	5	5	0	5	5	5	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective investments undertakings (CIU)	2	2	4	0	2	2	2	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁴		0	0	0	0	0	0	0	0

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

² Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2020				As of 31/12/2020			
		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	1	65	0	0	1	53	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	8	8	8	0	8	8	8	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	11	11	11	0	11	11	11	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁴		0	0	0	0	0	0	0	0

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

² Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		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	16,207	16,854	0	0	15,568	20,170	0	0
	Regional governments or local authorities	6,815	6,463	0	0	7,098	6,578	0	0
	Public sector entities	1,433	1,657	0	0	1,276	1,676	0	0
	Multilateral Development Banks	30	30	0	0	30	30	0	0
	International Organisations	374	374	0	0	375	374	0	0
	Institutions	9,249	8,433	130	0	9,383	9,318	273	0
	Corporates	475	446	405	0	2,361	2,370	2,352	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	241	214	142	0	213	188	127	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	1	1	1	0	1	1	2	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	733	732	4	0	723	722	4	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	348	348	401	0	421	421	402	0	
Equity	310	310	742	0	309	309	742	0	
Other exposures	52	50	52	0	60	60	60	0	
Standardised Total ⁴		36,358	35,901	1,895	9	41,827	42,602	3,958	8

(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 counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		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	15,960	15,960	0	0	15,315	15,315	0	0
	Regional governments or local authorities	6,798	6,317	0	0	6,967	6,467	0	0
	Public sector entities	1,433	1,499	0	0	1,272	1,503	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	8,997	8,332	41	0	9,033	8,548	45	0
	Corporates	333	296	284	0	2,054	2,008	1,997	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	241	214	142	0	212	181	127	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	691	690	4	0	684	684	4	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	137	138	88	0	217	217	258	0	
Equity	268	268	549	0	268	268	549	0	
Other exposures	43	39	33	0	64	61	59	0	
Standardised Total ⁴		35,600	35,000	454	0	40,300	40,300	454	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 counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		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	39	0	0	0	39	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	4	4	1	0	5	5	3	0
	Corporates	7	7	8	0	8	8	6	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	2	2	24	0	19	19	19	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁴		4	4	9	0	14	14	9	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 counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		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	83	0	0	0	73	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	12	11	6	0	8	7	3	0
	Corporates	18	18	17	0	18	18	17	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	63	63	115	0	68	68	71	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁴		75	75	138	0	93	93	138	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 counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		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	0	50	0	0	43	50	0	0
	Regional governments or local authorities	9	9	0	0	8	8	0	0
	Public sector entities	0	0	0	0	2	2	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	47	47	21	0	148	148	72	0
	Corporates	2	2	2	0	2	2	2	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	12	12	12	0	12	12	12	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	12	12	17	0	14	14	14	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁴		68	68	42	0	177	177	106	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 counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
LUXEMBOURG	Central governments or central banks	11	11	0	0	11	11	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	1	1	0	0	1	1	0	0
	Corporates	194	194	194	0	314	312	312	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽²⁾									

(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 counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
NETHERLANDS	Central governments or central banks	24	24	0	0	17	18	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	2	2	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	21	21	0	0	20	20	0	0
	Corporates	8	8	8	0	13	13	13	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	10	10	10	0	9	9	9	0
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽²⁾									

(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 counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
SWITZERLAND	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	5	5	0	0	4	4	0	0
	Corporates	7	7	7	0	10	10	10	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	2	2	2	0	2	2	2	0
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽²⁾									

(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 counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
CANADA	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	112	112	32	0	113	113	23	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	5	5	5	0	6	6	6	0
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽²⁾									

(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 counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
BELGIUM	Central governments or central banks	52	52	0	0	53	53	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	5	5	5	0	5	5	5	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	2	2	2	0	2	2	2	0
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽²⁾									

(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 counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2021				As of 30/06/2021			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽²⁾
NORWAY	Central governments or central banks	1	45	0	0	1	45	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	5	5	5	0	5	5	5	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	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	0	0
	Covered bonds	10	0	0	0	11	11	11	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽²⁾									

(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 counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

2021 EU-wide Transparency Exercise

Credit Risk - IRB Approach

DekaBank Deutsche Girozentrale

		IRB Approach										
		As of 30/09/2020					As of 31/12/2020					
		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: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted			
(in EUR, %)												
Consolidated data	Central banks and central governments	382	0	101	30	0	225	0	29	0	0	
	Institutions	19,479	0	19,389	2,740	0	16,104	0	16,020	2,547	0	
	Corporates	30,961	544	26,822	11,249	0	28,338	517	23,980	11,411	0	
	Corporates - Of Which: Specialised Lending	16,821	33	16,003	2,289	0	15,711	207	15,094	6,970	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	365	0	372	1,009	0	371	0	379	1,044	0		
Other non credit-obligation assets												
IRB Total ²					35,449					35,416		

(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) IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.

		IRB Approach										
		As of 30/09/2020					As of 31/12/2020					
		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: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted			
(in EUR, %)												
GERMANY	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	
	Institutions	5,892	0	5,892	399	0	3,466	0	3,466	323	0	
	Corporates	8,611	3	6,257	1,987	0	7,191	3	5,145	2,113	0	
	Corporates - Of Which: Specialised Lending	2,945	3	2,792	979	0	6	2,856	3	2,752	877	
	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	78	0	81	246	0	83	0	85	261	0		
Other non credit-obligation assets												
IRB Total ²												

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

		IRB Approach										
		As of 30/09/2020					As of 31/12/2020					
		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: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted			
(in EUR, %)												
UNITED KINGDOM	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	
	Institutions	6,650	0	6,815	780	0	6,267	0	6,267	796	0	
	Corporates	3,441	167	3,418	1,310	0	3,224	162	3,215	1,302	54	
	Corporates - Of Which: Specialised Lending	2,987	167	2,964	1,136	0	2,776	162	2,767	1,107	54	
	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	9	0	9	20	0	11	0	11	25	0		
Other non credit-obligation assets												
IRB Total ²												

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

		IRB Approach										
		As of 30/09/2020					As of 31/12/2020					
		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: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted			
(in EUR, %)												
UNITED STATES	Central banks and central governments	1	0	1	0	0	1	0	1	0	0	
	Institutions	789	0	789	342	0	786	0	786	330	0	
	Corporates	4,789	46	4,665	2,943	0	4,566	44	4,103	2,947	28	
	Corporates - Of Which: Specialised Lending	3,150	46	3,107	1,952	0	2,791	44	2,786	1,711	14	
	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	130	0	131	327	0	121	0	122	306	0		
Other non credit-obligation assets												
IRB Total ²												

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

		IRB Approach										
		As of 30/09/2020					As of 31/12/2020					
		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: defaulted		Of which: defaulted			Of which: defaulted		Of which: defaulted			
(in EUR, %)												
FRANCE	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	
	Institutions	2,422	0	2,422	530	0	2,319	0	2,319	516	0	
	Corporates	2,838	0	2,765	1,041	0	2,645	0	2,580	1,056	0	
	Corporates - Of Which: Specialised Lending	1,651	0	1,578	658	0	1,570	0	1,505	686	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	73	0	74	52	0	75	0	75	55	0		
Other non credit-obligation assets												
IRB Total ²												

(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).

2021 EU-wide Transparency Exercise

Credit Risk - IRB Approach

DekaBank Deutsche Girozentrale

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
		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, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
LUXEMBOURG	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	295	0	295	82	0	0	236	0	236	29
	Corporates	2,741	0	1,462	331	0	0	2,372	0	959	769
	Corporates - Of Which: Specialised Lending	119	0	119	20	0	0	76	0	76	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	20	0	20	24	0	0	10	0	10	17	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	
IRB Total											

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

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
		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, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
NETHERLANDS	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	438	0	412	133	0	0	169	0	143	46
	Corporates	1,092	0	930	232	0	0	1,077	0	913	402
	Corporates - Of Which: Specialised Lending	480	0	448	157	0	0	473	0	453	197
	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	15	0	16	35	0	0	11	0	12	28	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	
IRB Total											

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

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
		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, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
SWITZERLAND	Central banks and central governments	3	0	3	0	0	0	5	0	0	0
	Institutions	814	0	735	151	0	0	966	0	893	195
	Corporates	392	0	350	71	0	0	262	0	252	67
	Corporates - Of Which: Specialised Lending	131	0	130	45	0	0	130	0	130	44
	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	8	0	8	20	0	0	8	0	8	19	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	
IRB Total											

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

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
		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, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
CANADA	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	141	0	141	19	0	0	145	0	145	18
	Corporates	1,158	0	1,064	410	0	0	1,072	0	977	371
	Corporates - Of Which: Specialised Lending	1,117	0	1,023	386	0	0	1,033	0	939	344
	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	8	0	8	21	0	0	8	0	8	20	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	
IRB Total											

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

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
		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, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
BELGIUM	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	460	0	460	35	0	0	383	0	383	85
	Corporates	252	0	252	81	0	0	235	0	235	82
	Corporates - Of Which: Specialised Lending	38	0	38	17	0	0	34	0	34	15
	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	4	0	4	10	0	0	4	0	4	11	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	
IRB Total											

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

		IRB Approach									
		As of 30/09/2020					As of 31/12/2020				
		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, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
NORWAY	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	90	0	90	0	0	0	89	0	89	0
	Corporates	730	17	704	413	0	1	695	16	683	378
	Corporates - Of Which: Specialised Lending	507	17	482	351	0	1	461	16	449	309
	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	2	0	2	4	0	2	0	2	5	0	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	
IRB Total											

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

		IRB Approach							
		As of 31/03/2021				As of 30/06/2021			
		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: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
Consolidated data	(in EUR, %)								
	Central banks and central governments	117	0	22	4	0	28	6	0
	Institutions	14,510	0	14,426	2,393	0	10,308	1,956	0
	Corporates	29,350	470	24,869	12,245	0	29,272	327	24,846
	Corporates - Of Which: Specialised Lending	15,889	470	13,256	7,213	0	15,551	327	13,086
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	
Equity	336	0	345	913	0	316	323	834	
Other non credit-obligation assets				52				46	
IRB Total ³				16,057				15,960	

(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) IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.

		IRB Approach							
		As of 31/03/2021				As of 30/06/2021			
		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: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
GERMANY	(in EUR, %)								
	Central banks and central governments	0	0	0	0	0	0	0	0
	Institutions	3,768	0	3,768	450	0	2,957	290	0
	Corporates	7,668	1	5,470	2,296	0	7,797	1	5,674
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	
Equity	74	0	77	237	0	66	69	204	
Other non credit-obligation assets									
IRB Total									

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

		IRB Approach							
		As of 31/03/2021				As of 30/06/2021			
		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: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
UNITED KINGDOM	(in EUR, %)								
	Central banks and central governments	0	0	0	0	0	0	0	0
	Institutions	4,719	0	4,719	975	0	2,331	521	0
	Corporates	1,447	171	3,456	1,285	17	3,335	187	1,327
	Corporates - Of Which: Specialised Lending	2,960	171	2,989	1,095	0	3,006	187	2,998
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	
Equity	12	0	12	28	0	9	9	20	
Other non credit-obligation assets									
IRB Total									

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

		IRB Approach							
		As of 31/03/2021				As of 30/06/2021			
		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: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
UNITED STATES	(in EUR, %)								
	Central banks and central governments	2	0	2	0	0	2	0	0
	Institutions	794	0	794	314	0	610	0	610
	Corporates	4,205	46	4,024	2,246	0	4,073	51	3,997
	Corporates - Of Which: Specialised Lending	2,768	46	2,764	1,959	0	2,731	51	2,725
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	
Equity	123	0	123	304	0	122	0	300	
Other non credit-obligation assets									
IRB Total									

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

		IRB Approach							
		As of 31/03/2021				As of 30/06/2021			
		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: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted	
FRANCE	(in EUR, %)								
	Central banks and central governments	0	0	0	0	0	0	0	0
	Institutions	2,224	0	2,224	465	0	1,548	363	0
	Corporates	2,564	0	2,497	1,048	0	2,423	0	998
	Corporates - Of Which: Specialised Lending	1,566	0	1,499	696	0	1,496	0	672
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	
Equity	0	0	26	54	0	0	26	54	
Other non credit-obligation assets									
IRB Total									

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

		IRB Approach										
		As of 31/03/2021					As of 30/06/2021					
		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: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted				
LUXEMBOURG	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	
	Institutions	0	0	0	0	0	0	0	0	0	0	
	Corporates	2,360	0	1,326	1,137	0	2,360	0	1,426	1,271	0	
	Corporates - Of Which: Specialised Lending	76	0	0	0	0	76	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	0	0	0	0	0	0	0		
Other non credit-obligation assets	18	0	10	36	0	1	0	1	3	0		
IRB Total												

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

		IRB Approach										
		As of 31/03/2021					As of 30/06/2021					
		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: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted				
NETHERLANDS	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	
	Institutions	132	0	128	45	0	171	0	147	49	0	
	Corporates	1,207	0	914	361	1	1,207	0	833	344	3	
	Corporates - Of Which: Specialised Lending	476	0	457	197	0	476	0	400	184	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	12	0	14	32	0	12	0	14	31	0		
Other non credit-obligation assets												
IRB Total												

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

		IRB Approach										
		As of 31/03/2021					As of 30/06/2021					
		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: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted				
SWITZERLAND	Central banks and central governments	6	0	6	0	0	6	0	6	0	0	
	Institutions	1,003	0	927	190	0	783	0	710	109	0	
	Corporates	307	0	266	73	0	372	0	371	83	0	
	Corporates - Of Which: Specialised Lending	129	0	128	44	0	126	0	125	44	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	7	0	8	18	0	7	0	8	18	0		
Other non credit-obligation assets												
IRB Total												

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

		IRB Approach										
		As of 31/03/2021					As of 30/06/2021					
		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: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted				
CANADA	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	
	Institutions	68	0	68	15	0	72	0	72	16	0	
	Corporates	1,000	0	1,000	376	0	964	0	964	336	1	
	Corporates - Of Which: Specialised Lending	961	0	961	346	1	964	0	964	336	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	7	0	7	19	0	7	0	7	19	0		
Other non credit-obligation assets												
IRB Total												

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

		IRB Approach										
		As of 31/03/2021					As of 30/06/2021					
		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: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted				
BELGIUM	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	
	Institutions	225	0	225	84	0	204	0	204	77	0	
	Corporates	32	0	32	14	0	14	0	14	8	0	
	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	4	0	4	10	0	4	0	4	12	0		
Other non credit-obligation assets												
IRB Total												

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

		IRB Approach										
		As of 31/03/2021					As of 30/06/2021					
		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: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted				
NORWAY	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	
	Institutions	63	0	63	6	0	55	0	55	6	0	
	Corporates	692	17	684	378	0	13	692	16	684	363	
	Corporates - Of Which: Specialised Lending	469	17	461	311	0	13	437	16	433	297	
	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	2	0	2	4	0	1	0	1	4	0		
Other non credit-obligation assets												
IRB Total												

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

2021 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

DekaBank Deutsche Girozentrale

As of 31/12/2020

		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)	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			
				Carrying amount	Notional amount	Carrying amount	Notional amount									
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
		113	112	0	0	0	112	0	0	0	0	0	128	-1	0	
		9	9	0	0	0	9	0	0	0	0	0	47	0	0	
		121	120	0	0	0	120	0	0	0	0	0	174	-1	0	
		60	60	0	0	60	0	0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
		32	0	0	0	32	0	0	0	0	0	0	0	0	0	
		93	93	0	0	93	0	0	0	0	0	0	0	0	0	
		237	237	1	0	236	0	0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	
		49	49	49	0	0	0	0	0	0	0	0	0	0	0	
		471	471	50	0	421	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

Residuals:

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, Congo, The Democratic Republic Of The, 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, Tanzania, United Republic Of, 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.

2021 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

DekaBank Deutsche Girozentrale

As of 30/06/2021

		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)	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	Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
								Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M]	Africa	1	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	
[1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y]		138	138	0	0	0	138	0	0	0	0	0	93	-1
[10Y - more]	27	27	0	0	0	27	0	0	0	0	0	29	0	
Total		166	165	0	0	0	165	0	0	0	0	121	-1	2
[0 - 3M]	Others	7	7	3	0	0	0	0	0	0	0	0	0	
[3M - 1Y]		35	35	0	0	32	0	0	0	0	0	0	0	
[1Y - 2Y]		53	53	0	0	53	0	0	0	0	0	0	0	
[2Y - 3Y]		122	122	1	0	121	0	0	0	0	0	0	0	
[3Y - 5Y]		153	153	1	0	152	0	0	0	0	0	0	0	
[5Y - 10Y]		2	2	2	0	0	0	0	0	0	0	0	0	
[10Y - more]	79	79	79	0	0	0	0	0	0	0	0	0		
Total		452	452	93	0	358	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, 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, Congo, The Democratic Republic Of The, 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, Tanzania, United Republic Of, 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.

2021 EU-wide Transparency Exercise
Performing and non-performing exposures
 DekaBank Deutsche Girozentrale

	As of 31/03/2021									As of 30/06/2021										
	Gross carrying amount					Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ¹				Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount ⁵					Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ^{1,5}				Collaterals and financial guarantees received on non-performing exposures
	Of which performing but past due >30 days and <=90 days	Of which non-performing ¹			On performing exposures ²	On non-performing exposures ³			Of which performing but past due >30 days and <=90 days		Of which non-performing ¹			On performing exposures ²	On non-performing exposures ³					
		Of which: defaulted	Of which Stage 3			Of which Stage 3		Of which Stage 3			Of which: defaulted	Of which Stage 3			Of which Stage 3					
(min EUR)																				
Cash balances at central banks and other demand deposits	18,380	0	0	0	0	0	0	0	0	21,066	0	0	0	0	0	0	0	0	0	
Debt securities (including at amortised cost and fair value)	10,068	0	0	0	0	22	0	0	0	9,879	0	0	0	0	6	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	
General governments	2,976	0	0	0	0	0	0	0	0	2,753	0	0	0	0	0	0	0	0	0	
Credit institutions	2,741	0	0	0	0	6	0	0	0	2,748	0	0	0	0	0	0	0	0	0	
Other financial corporations	2,458	0	0	0	0	5	0	0	0	2,519	0	0	0	0	1	0	0	0	0	
Non-financial corporations	1,893	0	0	0	0	10	0	0	0	1,859	0	0	0	0	4	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	41,074	1	479	479	467	72	118	117	345	43,215	1	319	319	307	78	74	74	244	244	
Central banks	18	0	0	0	0	0	0	0	0	149	0	0	0	0	0	0	0	0	0	
General governments	2,845	0	0	0	0	1	0	0	0	2,835	0	0	0	0	2	0	0	0	0	
Credit institutions	11,081	0	0	0	0	0	0	0	0	12,630	0	0	0	0	0	0	0	0	0	
Other financial corporations	9,953	1	0	0	0	2	0	0	0	10,620	1	0	0	0	1	0	0	0	0	
Non-financial corporations	17,151	0	479	479	467	68	118	117	345	16,962	0	319	319	307	75	74	74	244	244	
of which: small and medium-sized enterprises at amortised cost	7,525	0	119	119	119	42	39	39	81	7,409	0	61	61	61	38	19	19	42	42	
of which: Loans collateralised by commercial immovable property at amortised cost	7,213	0	181	181	181	21	43	43	139	7,453	0	176	176	176	40	38	38	139	139	
Households	26	0	0	0	0	0	0	0	0	20	0	0	0	0	0	0	0	0	0	
of which: Loans collateralised by residential immovable property at amortised cost	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
of which: Credit for consumption at amortised cost	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
DEBT INSTRUMENTS other than HFT	69,522	1	479	479	467	93	118	117	345	74,161	1	319	319	307	84	74	74	244	244	
OFF-BALANCE SHEET EXPOSURES	11,979		0	0	0	87	0	0	0	12,270		4	4	0	93	0	0	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, subtable 29
 (2) Institutions report here collective allowances for incurred 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)
 (3) 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)
 (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 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 9 and 10 of Regulation (EU) No 680/2014 - 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.
 (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.

2021 EU-wide Transparency Exercise

Forborne exposures

DekaBank Deutsche Girozentrale

	As of 30/09/2020						As of 31/12/2020					
	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 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
(mln 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)	1,183	383	108	105	1,034	237	1,272	392	105	98	1,118	254
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	0	0	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	1,183	383	108	105	1,034	237	1,272	392	105	98	1,118	254
of which: small and medium-sized enterprises at amortised cost	664	127	35	35	606		733	138	38	34	669	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	1,183	383	108	105	1,034		1,272	392	105	98	1,118	
Loan commitments given	130	0	0	0	126	0	121	0	1	0	118	0
QUALITY OF FORBEARANCE²												
Loans and advances that have been forborne more than twice	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria	0						0					

⁽¹⁾ 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

⁽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 9 and 10 of Regulation (EU) No 680/2014 - 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.

2021 EU-wide Transparency Exercise

Forborne exposures

DekaBank Deutsche Girozentrale

	As of 31/03/2021						As of 30/06/2021					
	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
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	0	0	0	0	0		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	1,280	376	107	99	1,124	260	1,150	218	77	58	1,041	160
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	0	0	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	1,280	376	107	99	1,124	260	1,150	218	77	58	1,041	160
of which: small and medium-sized enterprises at amortised cost	740	119	43	39	672		745	61	32	19	690	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	1,280	376	107	99	1,124		1,150	218	77	58	1,041	
Loan commitments given	135	0	1	0	133	0	121	0	3	0	118	0
QUALITY OF FORBEARANCE²												
Loans and advances that have been forborne more than twice	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria	0						0					

(1) 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

(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 9 and 10 of Regulation (EU) No 680/2014 - 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.

2021 EU-wide Transparency Exercise
Breakdown of loans and advances to non-financial corporations other than held for trading
 DekaBank Deutsche Girozentrale

(m EUR)	AS OF 30/09/2020						AS OF 31/12/2020						AS OF 31/03/2021						AS OF 30/06/2021						
	Gross carrying amount		Of which: non-perform	Of which loans and advances subject to impairment	Accumulated impairment	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹	Gross carrying amount		Of which: non-perform	Of which loans and advances subject to impairment	Accumulated impairment	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹	Gross carrying amount		Of which: non-perform	Of which loans and advances subject to impairment	Accumulated impairment	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹	Gross carrying amount		Of which: non-perform	Of which loans and advances subject to impairment	Accumulated impairment	Accumulated negative changes in fair value due to credit risk on non-performing exposures ¹	
		of which: defaulted						of which: defaulted						of which: defaulted						of which: defaulted					
A Agriculture, forestry and fishing	0	0	0	0	0	0	0	0	0	0	0	0	50	0	0	50	0	0	50	0	0	50	0	0	0
B Mining and quarrying	162	0	0	162	0	0	179	0	0	179	0	0	177	0	0	177	0	0	162	0	0	162	0	0	0
C Manufacturing	538	0	0	538	0	0	518	0	0	512	0	0	592	0	0	592	0	0	573	0	0	573	0	0	0
D Electricity, gas, steam and air conditioning supply	1,950	47	47	1,950	8	0	2,084	44	44	2,081	10	0	2,164	20	20	2,164	9	0	2,211	0	0	2,211	2	0	0
E Water supply	502	0	0	502	0	0	468	0	0	468	0	0	527	0	0	527	0	0	744	0	0	744	0	0	0
F Construction	299	0	0	299	0	0	288	0	0	288	0	0	297	0	0	297	0	0	302	0	0	302	0	0	0
G Wholesale and retail trade	102	0	0	102	0	0	98	0	0	98	1	0	144	0	0	144	1	0	93	0	0	93	0	0	0
H Transport and storage	1,413	50	50	1,379	40	0	1,256	12	12	1,210	4	0	1,245	12	12	1,199	4	0	1,082	11	11	1,037	8	0	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	0
J Information and communication	15	0	0	15	0	0	15	0	0	15	0	0	38	0	0	38	0	0	38	0	0	38	0	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	0
L Real estate activities	9,099	178	178	9,029	32	0	8,345	172	172	8,305	60	0	8,584	181	181	8,544	66	0	8,758	176	176	8,669	80	0	0
M Professional, scientific and technical activities	229	34	34	229	15	0	240	33	33	240	20	0	231	30	30	231	20	0	212	30	30	212	16	0	0
N Administrative and support service activities	3,081	245	245	3,075	59	3	2,914	262	262	2,908	87	3	2,830	236	236	2,829	85	1	2,576	102	102	2,574	43	1	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	0
P Education	3	0	0	3	0	0	6	0	0	6	0	0	6	0	0	6	0	0	4	0	0	4	0	0	0
Q Human health services and social work activities	9	0	0	9	0	0	8	0	0	8	0	0	62	0	0	62	0	0	65	0	0	65	0	0	0
R Arts, entertainment and recreation	0	0	0	0	0	0	0	0	0	0	0	0	85	0	0	85	0	0	85	0	0	85	0	0	0
S Other services	9	0	0	9	0	0	8	0	0	8	0	0	9	0	0	9	0	0	9	0	0	9	0	0	0
Loans and advances	17,380	555	555	17,270	154	3	16,418	523	523	16,317	183	3	17,151	479	479	17,082	185	1	16,962	319	319	16,827	149	1	0

¹ The 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 FINREP framework (template F 06.01), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting.