



2016 EU-wide Transparency Exercise

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

2016 EU-wide Transparency Exercise

Capital

DekaBank Deutsche Girozentrale

		(mIn EUR, %)	As of 31/12/2015	As of 30/06/2016	COREP CODE	REGULATION
OWN FUNDS Transitional period	A	OWN FUNDS	5,319	5,386	C 01.00 (r010,d10)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	4,213	4,219	C 01.00 (r020,d10)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	382	382	C 01.00 (r030,d10)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	3,905	4,122	C 01.00 (r130,d10)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (f) of CRR
	A.1.3	Accumulated other comprehensive income	-160	-131	C 01.00 (r180,d10)	Articles 4(100), 36(1) point (d) and 36 (1) point (f) of CRR
	A.1.4	Other Reserves	0	0	C 01.00 (r200,d10)	Articles 4(117) and 24(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	C 01.00 (r210,d10)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	C 01.00 (r230,d10)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	76	-19	C 01.00 (r250,d10)	Articles 32 to 35 of and 36 (1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-201	-190	C 01.00 (r300,d10) + C 01.00 (r340,d10)	Articles 4(113), 36(1) point (b) and 37 of CRR, Articles 4(115), 34(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 DTLs	0	0	C 01.00 (r370,d10)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IIRB shortfall of credit risk adjustments to expected losses	-137	-173	C 01.00 (r380,d10)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	C 01.00 (r390,d10)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	C 01.00 (r430,d10)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	C 01.00 (r440,d10)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	C 01.00 (r450,d10) + C 01.00 (r460,d10) + C 01.00 (r470,d10) + C 01.00 (r471,d10) + C 01.00 (r472,d10)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (i), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point (k) (ii) and 379(3) of CRR; Articles 36(1) point (k) (iv) and 153(B) of CRR and Articles 36(1) point (k) (v) and 155(c) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	C 01.00 (r460,d10)	Articles 36(1) point (k) (i), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	C 01.00 (r480,d10)	Articles 4(27), 36(1) point (h); 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	C 01.00 (r490,d10)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	C 01.00 (r500,d10)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	C 01.00 (r510,d10)	Article 48 of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	C 01.00 (r524,d10)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	C 01.00 (r529,d10)	-
	A.1.21	Transitional adjustments	347	228	CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	C 01.00 (r220,d10)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	C 01.00 (r240,d10)	Articles 479 and 480 of CRR
A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	347	228	C 01.00 (r520,d10)	Articles 469 to 472, 478 and 481 of CRR	
A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	292	357	C 01.00 (r530,d10)	Article 61 of CRR	
A.2.1	Additional Tier 1 Capital instruments	474	474	C 01.00 (r540,d10) + C 01.00 (r670,d10)		
A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	C 01.00 (r720,d10)		
A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	C 01.00 (r690,d10) + C 01.00 (r700,d10) + C 01.00 (r710,d10) + C 01.00 (r740,d10) + C 01.00 (r744,d10) + C 01.00 (r748,d10)		
A.2.4	Additional Tier 1 transitional adjustments	-182	-117	C 01.00 (r660,d10) + C 01.00 (r680,d10) + C 01.00 (r730,d10)		
A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	4,505	4,575	C 01.00 (r015,d10)	Article 25 of CRR	
A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	814	811	C 01.00 (r750,d10)	Article 71 of CRR	
A.4.1	Tier 2 Capital instruments	855	845	C 01.00 (r760,d10) + C 01.00 (r890,d10)		
A.4.2	Other Tier 2 Capital components and deductions	0	0	C 01.00 (r910,d10) + C 01.00 (r920,d10) + C 01.00 (r930,d10) + C 01.00 (r940,d10) + C 01.00 (r950,d10) + C 01.00 (r970,d10) + C 01.00 (r974,d10) + C 01.00 (r978,d10)		
A.4.3	Tier 2 transitional adjustments	-41	-35	C 01.00 (r880,d10) + C 01.00 (r900,d10) + C 01.00 (r960,d10)		
OWN FUNDS REQUIREMENTS	B	TOTAL RISK EXPOSURE AMOUNT	31,188	31,182	C 02.00 (r010,d10)	Articles 92(3), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	0	0	C 05.01 (r010,d40)	
CAPITAL RATIOS (%) Transitional period	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	13.51%	13.53%	CA1 (1)	-
	C.2	TIER 1 CAPITAL RATIO (transitional period)	14.44%	14.67%	CA1 (3)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	17.05%	17.27%	CA3 (5)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	3,866	3,991	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13-A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3,0))]	-
CET1 RATIO (%) Fully loaded¹⁾	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	12.39%	12.80%	[B.1]/[B-B.1]	-

⁽¹⁾ Fully loaded CET1 capital ratio estimation based on the formulae stated in column "COREP CODE"



2016 EU-wide Transparency Exercise

Risk exposure amounts

DekaBank Deutsche Girozentrale

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

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

2016 EU-wide Transparency Exercise P&L

DekaBank Deutsche Girozentrale

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

⁽¹⁾ Information available only as of end of the year

2016 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

DekaBank Deutsche Girozentrale

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
(mth EUR, %)									
Consolidated data	Central governments or central banks	15,546	15,655	16		20,108	19,732	20	
	Regional governments or local authorities	759	759	3		753	753	2	
	Public sector entities	38	608	0		48	566	0	
	Multilateral Development Banks	16	16	0		26	26	0	
	International Organisations	227	327	0		391	391	0	
	Institutions	15,022	14,915	21		14,555	14,189	71	
	Corporates	918	881	926		1,168	1,113	1,175	
	of which: SME	0	0	0		0	0	0	
	Retail	90	68	50		118	82	61	
	of which: SME	6	2	1		4	1	1	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	29	14	15	15	28	6	7	23
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		51	51	4	
	Claims on institutions and corporates with a ST credit assessment	1	1	0		0	0	0	
	Collective investments undertakings (CIU)	9	9	9		250	250	149	
Equity	292	292	511		144	144	250		
Securitisation	199	198	220		189	189	278		
Other exposures	20	20	14		33	33	27		
Standardised Total²	33,276	33,772	1,785	24	37,866	37,528	2,044	29	

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).

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(mth EUR, %)									
GERMANY	Central governments or central banks	15,219	14,381	0		19,698	18,141	0	
	Regional governments or local authorities	632	632	0		629	629	0	
	Public sector entities	38	608	0		48	566	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	14,983	14,876	0		14,293	14,027	6	
	Corporates	482	482	483		674	671	673	
	of which: SME	0	0	0		0	0	0	
	Retail	82	65	49		113	80	60	
	of which: SME	6	2	1		4	1	1	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		25	25	2	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	9	9	9		250	250	149	
Equity	270	270	489		144	144	250		
Securitisation									
Other exposures									
Standardised Total²	10	10	10	2	23	23	22	1	

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

²⁾ Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(mth EUR, %)									
UNITED KINGDOM	Central governments or central banks	21	233	0		19	568	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	10	10	5		17	17	9	
	Corporates	9	9	15		13	13	19	
	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	25	11	11	14	25	3	3	22
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		2	2	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures									
Standardised Total²	0	0	0	14	0	0	0	22	

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 does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
(mth EUR, %)									
UNITED STATES	Central governments or central banks	0	502	0		0	458	0	
	Regional governments or local authorities	49	49	0		49	49	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1	1	0		35	35	8	
	Corporates	90	90	81		103	103	90	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures									
Standardised Total²	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 (e.g. substitution effects).

²⁾ Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

2016 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

DekaBank Deutsche Girozentrale

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		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
(m€ EUR, %)									
FRANCE	Central governments or central banks	38	176	0		44	166	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	5	5	3		22	22	11	
	Corporates	26	26	24		31	31	35	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		12	12	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total²	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 (e.g. substitution effects).

⁽²⁾ Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		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
(m€ EUR, %)									
LUXEMBOURG	Central governments or central banks	68	68	0		78	78	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	3	3	1		3	3	1	
	Corporates	132	126	169		175	154	198	
	of which: SME	0	0	0		0	0	0	
	Retail	3	1	1		1	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total²	6	6	0	0	6	6	0	0	

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

⁽²⁾ Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		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
(m€ EUR, %)									
NETHERLANDS	Central governments or central banks	21	34	0		31	73	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1	1	1		1	21	8	
	Corporates	11	11	12		23	23	28	
	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	2	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total²	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 (e.g. substitution effects).

⁽²⁾ Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		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
(m€ EUR, %)									
IRELAND	Central governments or central banks	2	2	0		5	5	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1	1	1		1	1	1	
	Corporates	6	6	7		7	7	7	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	3	3	4	1	3	3	4	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total²	0	0	0	1	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 (e.g. substitution effects).

⁽²⁾ Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

2016 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

DekaBank Deutsche Girozentrale

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		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
(m€ EUR, %)									
SWITZERLAND	Central governments or central banks	8	8	0		5	5	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		11	11	5	
	Corporates	12	4	4		13	5	5	
	of which: SME	0	0	0		0	0	0	
	Retail	4	1	1		2	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	21	21	21		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
Standardised Total²				0				0	

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

⁽²⁾ Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		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
(m€ EUR, %)									
COOK ISLANDS	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	337	337	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
Standardised Total²				0				0	

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

⁽²⁾ Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

		Standardised Approach							
		As of 31/12/2015				As of 30/06/2016			
		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
(m€ EUR, %)									
CAYMAN ISLANDS	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	73	49	43		58	35	35	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
Standardised Total²				0				0	

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

⁽²⁾ Total value adjustments and provisions per country of counterparty does not include Securitisation exposures

2016 EU-wide Transparency Exercise

Credit Risk - IRB Approach
DekaBank Deutsche Girozentrale

		IRB Approach											
		As of 31/12/2015					As of 30/06/2016						
		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				
(mB EUR, %)		Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted					
Consolidated data	Central banks and central governments	439	0	439	55	0	0	582	0	590	71	0	0
	Institutions	15,412	0	15,237	3,222	0	23	19,824	0	19,826	3,725	0	24
	Corporates	22,571	538	20,912	8,462	2	137	23,768	767	21,755	7,968	2	185
	Corporates - Of Which: Specialised Lending	9,778	511	9,435	3,958	0	114	12,202	646	10,879	4,337	0	154
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	388	0	388	1,276	0	0	246	0	246	755	0	0
Securitisation	239	0	239	285	0	0	212	0	212	104	0	0	
Other non credit-obligation assets													
IRB Total				13,457						12,997			

⁽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 31/12/2015					As of 30/06/2016						
		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				
(mB EUR, %)		Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted					
GERMANY	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	4,041	0	4,041	360	0	0	5,671	0	5,671	552	0	0
	Corporates	4,563	357	4,479	1,825	0	90	5,951	594	5,863	2,053	0	152
	Corporates - Of Which: Specialised Lending	2,110	349	2,068	1,031	0	81	3,113	386	3,065	1,096	0	144
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	209	0	209	756	0	0	34	0	34	110	0	0
Securitisation													
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 31/12/2015					As of 30/06/2016						
		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				
(mB EUR, %)		Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted					
UNITED KINGDOM	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	5,112	0	5,095	846	0	0	6,700	0	6,684	759	0	0
	Corporates	1,003	0	980	322	0	0	3,327	30	3,104	1,138	0	3
	Corporates - Of Which: Specialised Lending	202	0	202	52	0	0	2,484	30	2,283	853	0	3
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	13	0	13	36	0	0	23	0	23	73	0	0
Securitisation													
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 31/12/2015					As of 30/06/2016						
		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				
(mB EUR, %)		Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted					
UNITED STATES	Central banks and central governments	0	0	0	0	0	0	1	0	1	0	0	0
	Institutions	708	0	708	231	0	0	865	0	865	293	0	0
	Corporates	3,525	27	3,178	1,230	0	5	3,654	33	3,276	1,262	0	5
	Corporates - Of Which: Specialised Lending	2,136	27	2,119	647	0	5	2,722	0	2,376	992	0	3
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	69	0	69	200	0	0	75	0	75	217	0	0
Securitisation													
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).

2016 EU-wide Transparency Exercise

Credit Risk - IRB Approach
 DekaBank Deutsche Girozentrale

		IRB Approach										
		As of 31/12/2015					As of 30/06/2016					
		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			
		(m EUR, %)	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted		
FRANCE	Central banks and central governments	6	0	6	1	0	0	5	0	1	0	0
	Institutions	1,644	0	1,644	352	0	0	1,656	0	1,656	356	0
	Corporates	2,423	1	2,283	956	0	1	2,190	22	2,033	660	0
	Corporates - Of Which: Specialised Lending	1,128	0	1,128	366	0	0	1,319	1	1,162	371	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Equity	21	0	21	62	0	0	19	0	19	56	0
	Securitisation											
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 31/12/2015					As of 30/06/2016					
		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			
		(m EUR, %)	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	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	0
	Institutions	507	0	507	31	0	0	551	0	551	52	0
	Corporates	3,042	32	3,041	905	0	5	2,381	0	2,381	790	0
	Corporates - Of Which: Specialised Lending	666	32	667	130	0	5	2	0	2	1	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Equity	1	0	1	4	0	0	22	0	22	79	0
	Securitisation											
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 31/12/2015					As of 30/06/2016					
		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			
		(m EUR, %)	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	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	0
	Institutions	406	0	406	138	0	0	499	0	464	181	0
	Corporates	1,499	0	1,466	554	0	1	1,683	43	1,440	498	0
	Corporates - Of Which: Specialised Lending	372	0	352	123	0	0	258	0	208	92	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Equity	13	0	13	37	0	0	12	0	12	34	0
	Securitisation											
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 31/12/2015					As of 30/06/2016					
		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			
		(m EUR, %)	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted		
IRELAND	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0
	Institutions	198	0	39	16	0	0	12	0	12	10	0
	Corporates	1,095	0	949	520	0	0	1,320	833	853	474	0
	Corporates - Of Which: Specialised Lending	55	0	55	16	0	0	1,033	0	701	410	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0
	Equity	5	0	5	14	0	0	11	0	11	36	0
	Securitisation											
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).

2016 EU-wide Transparency Exercise

Credit Risk - IRB Approach
 DekaBank Deutsche Girozentrale

		IRB Approach									
		As of 31/12/2015					As of 30/06/2016				
		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		Of which: defaulted
SWITZERLAND	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	851	0	851	212	0	0	1,015	0	1,015	225
	Corporates	209	0	40	18	0	0	380	0	380	38
	Corporates - Of Which: Specialised Lending	196	0	27	15	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-	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	21	0	0	8	0	8	22	
Securitisation											
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 31/12/2015					As of 30/06/2016				
		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		Of which: defaulted
COOK ISLANDS	Central banks and central governments	417	0	417	45	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0
	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-	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	
Securitisation											
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 31/12/2015					As of 30/06/2016				
		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		Of which: defaulted
CAYMAN ISLANDS	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	644	0	262	158	0	0	602	0	265	151
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	382	0	202	122
	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-	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	1	0	1	2	0	0	0	0	0	0	
Securitisation											
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).

2016 EU-wide Transparency Exercise

Sovereign Exposure

DekaBank Deutsche Girozentrale

(mln EUR)

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

Note:

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

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, Dillibout, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Mauritania, 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.

Africa: Algeria, Egypt, Morocco, South Africa and Tunisia.

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

⁽²⁾ Includes "Non-trading non-derivative financial assets measured at fair value through profit or loss" portfolio for banks reporting under GAAP

⁽³⁾ Includes "Non-trading non-derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP

⁽⁴⁾ Includes "Non-trading debt instruments measured at a cost-based method" and "Other non-trading non-derivative financial assets" portfolio for banks reporting under GAAP

2016 EU-wide Transparency Exercise

Sovereign Exposure

DekaBank Deutsche Girozentrale

(mln EUR)

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

Note:

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

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, Dillibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Mauritania, 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.

Africa: Algeria, Egypt, Morocco, South Africa and Tunisia.

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

⁽²⁾ Includes "Non-trading non-derivative financial assets measured at fair value through profit or loss" portfolio for banks reporting under GAAP

⁽³⁾ Includes "Non-trading non-derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP

⁽⁴⁾ Includes "Non-trading debt instruments measured at a cost-based method" and "Other non-trading non-derivative financial assets" portfolio for banks reporting under GAAP

2016 EU-wide Transparency Exercise

Performing and non-performing exposures

DekaBank Deutsche Girozentrale

	As of 31/12/2015							As of 30/06/2016						
	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions		Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions		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	Of which: defaulted	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	Of which: defaulted	On performing exposures ²	On non-performing exposures ³			
												(min EUR, %)		
Debt securities (including at amortised cost and fair value)	14,810	0	42	42	38	16	0	18,817	0	43	43	0	37	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	5,990	0	0	0	-13	0	0	6,416	0	0	0	-18	0	0
Credit institutions	4,445	0	0	0	18	0	0	6,491	0	0	0	9	0	0
Other financial corporations	2,098	0	42	42	26	16	0	2,909	0	43	43	11	37	0
Non-financial corporations	2,277	0	0	0	7	0	0	3,002	0	0	0	-2	0	0
Loans and advances (including at amortised cost and fair value)	53,928	0	641	595	25	199	197	55,931	0	787	739	15	256	200
Central banks	3,610	0	0	0	0	0	0	7,853	0	0	0	0	0	0
General governments	2,264	0	0	0	0	0	0	2,034	0	0	0	0	0	0
Credit institutions	27,606	0	29	29	0	2	0	25,941	0	29	29	0	2	0
Other financial corporations	8,607	0	25	25	1	23	16	8,441	0	25	25	1	23	16
Non-financial corporations	11,835	0	586	540	24	174	180	11,641	0	732	685	14	232	184
of which: small and medium-sized enterprises at amortised cost	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Households	6	0	0	0	0	0	0	22	0	1	0	0	0	0
DEBT INSTRUMENTS other than HFT	68,737	0	683	637	63	215	197	74,748	0	830	783	15	293	200
OFF-BALANCE SHEET EXPOSURES	8,482		16	16	104	1	0	8,953		7	7	88	0	0

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

⁽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)

2016 EU-wide Transparency Exercise

Forborne exposures

DekaBank Deutsche Girozentrale

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

⁽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□