



## 2017 EU-wide Transparency Exercise

<b>Bank Name</b>	DekaBank Deutsche Girozentrale
<b>LEI Code</b>	0W2PZJM8XOY22M4GG883
<b>Country Code</b>	DE

## 2017 EU-wide Transparency Exercise

### Capital

DekaBank Deutsche Girozentrale

		(mIn EUR, %)		As of 31/12/2016	As of 30/06/2017	COREP CODE	REGULATION
<b>OWN FUNDS Transitional period</b>	<b>A</b>	<b>OWN FUNDS</b>	<b>5,366</b>	<b>5,553</b>	C 01.00 (r010,d10)	Articles 4(118) and 72 of CRR	
	<b>A.1</b>	<b>COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)</b>	<b>4,216</b>	<b>4,293</b>	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	4,120	4,256	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	-131	-130	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	-4	-51	C 01.00 (r250,d10)	Articles 32 to 35 of and 36 (1) point (f) of CRR	
	A.1.8	(-) Intangible assets (including Goodwill)	-207	-195	C 01.00 (r300,d10) + C 01.00 (r340,d10)	Articles 4(113), 36(1) point (b) and 37 of CRR, Articles 4(115), 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 DTLs	0	-4	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	-182	-61	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	239	94	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 (+/-)	239	94	C 01.00 (r520,d10)	Articles 469 to 472, 478 and 481 of CRR	
<b>A.2</b>	<b>ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>348</b>	<b>436</b>	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	-126	-38	C 01.00 (r660,d10) + C 01.00 (r680,d10) + C 01.00 (r730,d10)			
<b>A.3</b>	<b>TIER 1 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>4,564</b>	<b>4,729</b>	C 01.00 (r015,d10)	Article 25 of CRR		
<b>A.4</b>	<b>TIER 2 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>801</b>	<b>824</b>	C 01.00 (r750,d10)	Article 71 of CRR		
A.4.1	Tier 2 Capital instruments	838	830	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	-36	-6	C 01.00 (r880,d10) + C 01.00 (r900,d10) + C 01.00 (r960,d10)			
<b>OWN FUNDS REQUIREMENTS</b>	<b>B</b>	<b>TOTAL RISK EXPOSURE AMOUNT</b>	<b>23,813</b>	<b>23,278</b>	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)			
<b>CAPITAL RATIOS (%) Transitional period</b>	<b>C.1</b>	<b>COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)</b>	<b>17.71%</b>	<b>18.44%</b>	CA3 (1)	-	
C.2	<b>TIER 1 CAPITAL RATIO (transitional period)</b>	<b>19.17%</b>	<b>20.31%</b>	CA3 (3)	-		
C.3	<b>TOTAL CAPITAL RATIO (transitional period)</b>	<b>22.53%</b>	<b>23.85%</b>	CA3 (5)	-		
<b>CET1 Capital Fully loaded</b>	<b>D</b>	<b>COMMON EQUITY TIER 1 CAPITAL (fully loaded)</b>	<b>3,978</b>	<b>4,198</b>	[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))]	-	
<b>CET1 RATIO (%) Fully loaded<sup>1</sup></b>	<b>E</b>	<b>COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)</b>	<b>16.70%</b>	<b>18.04%</b>	[B.1]/[B-B.1]	-	

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



## 2017 EU-wide Transparency Exercise

### Leverage ratio

DekaBank Deutsche Girozentrale

(mln EUR, %)		As of 31/12/2016	As of 30/06/2017	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	4,564	4,729	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	4,451	4,672	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	87,670	100,445	C 47.00 (r300,c010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	87,633	100,438	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	5.2%	4.7%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	5.1%	4.7%	C 47.00 (r330,c010)	



## 2017 EU-wide Transparency Exercise

### Risk exposure amounts

DekaBank Deutsche Girozentrale

(mln EUR)	As of 31/12/2016	as of 30/06/2017
Risk exposure amounts for credit risk	15,038	14,553
Risk exposure amount for securitisation and re-securitisations in the banking book	270	217
Risk exposure amount for contributions to the default fund of a CCP	162	220
Risk exposure amount Other credit risk	14,606	14,116
Risk exposure amount for position, foreign exchange and commodities (Market risk)	4,478	4,577
of which: Risk exposure amount for securitisation and re-securitisations in the trading book <sup>1</sup>	0	0
Risk exposure amount for Credit Valuation Adjustment	1,411	1,314
Risk exposure amount for operational risk	2,887	2,834
Other risk exposure amounts	0	0
<b>Total Risk Exposure Amount</b>	<b>23,813</b>	<b>23,278</b>

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

## 2017 EU-wide Transparency Exercise

### P&L

DekaBank Deutsche Girozentrale

(mln EUR)	As of 31/12/2016	As of 30/06/2017
Interest income	858	411
Of which debt securities income	149	64
Of which loans and advances income	427	202
Interest expenses	754	356
(Of which deposits expenses)	295	135
(Of which debt securities issued expenses)	95	45
(Expenses on share capital repayable on demand)	0	0
Dividend income	24	13
Net Fee and commission income	1,035	543
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	13	0
Gains or (-) losses on financial assets and liabilities held for trading, net	189	139
Gains or (-) losses on financial assets and liabilities designated at fair value through profit or loss, net	198	14
Gains or (-) losses from hedge accounting, net	2	1
Exchange differences [gain or (-) loss], net	16	-3
Net other operating income /(expenses)	-153	-39
<b>TOTAL OPERATING INCOME, NET</b>	<b>1,427</b>	<b>723</b>
(Administrative expenses)	895	480
(Depreciation)	18	9
(Provisions or (-) reversal of provisions)	-26	0
(Commitments and guarantees given)	-2	0
(Other provisions)	-25	0
Of which pending legal issues and tax litigation <sup>1</sup>	-2	0
Of which restructuring <sup>1</sup>	19	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	211	-12
(Loans and receivables)	198	-2
(Held to maturity investments, AFS assets and financial assets measured at cost)	14	-10
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	-3	0
(of which Goodwill)	0	0
Negative goodwill recognised in profit or loss	36	0
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	31	9
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0
<b>PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS</b>	<b>399</b>	<b>255</b>
<b>PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS</b>	<b>234</b>	<b>158</b>
Profit or (-) loss after tax from discontinued operations	0	0
<b>PROFIT OR (-) LOSS FOR THE YEAR</b>	<b>234</b>	<b>158</b>
Of which attributable to owners of the parent	234	158

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



### 2017 EU-wide Transparency Exercise

#### Credit Risk - Standardised Approach

DekaBank Deutsche Girozentrale

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions
(mth EUR, %)									
Consolidated data	Central governments or central banks	16,019	16,377	10		22,693	23,211	113	
	Regional governments or local authorities	755	755	0		663	663	0	
	Public sector entities	70	537	0		87	490	0	
	Multilateral Development Banks	26	26	0		27	27	0	
	International Organisations	286	286	0		402	402	0	
	Institutions	11,403	11,249	77		9,747	9,522	69	
	Corporates	1,134	998	1,023		837	736	738	
	of which: SME	0	0	0		0	0	0	
	Retail	104	70	52		84	57	42	
	of which: SME	4	1	1		1	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	5	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	52	52	6		34	34	3	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	261	261	155		251	251	139	
Equity	184	184	331		272	272	553		
Securitisation	170	170	206		164	164	165		
Other exposures	23	23	17		35	35	30		
<b>Standardised Total<sup>2</sup></b>	<b>30,491</b>	<b>30,991</b>	<b>1,882</b>	<b>6</b>	<b>35,297</b>	<b>35,865</b>	<b>1,852</b>	<b>6</b>	

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

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mth EUR, %)									
GERMANY	Central governments or central banks	15,380	14,467	0		21,928	21,288	0	
	Regional governments or local authorities	631	631	0		489	489	0	
	Public sector entities	40	507	0		42	445	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	11,225	11,070	14		9,539	9,314	8	
	Corporates	603	600	601		217	217	219	
	of which: SME	0	0	0		0	0	0	
	Retail	100	69	51		82	56	42	
	of which: SME	4	1	1		1	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	26	26	3		15	15	1	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	261	261	155		251	251	139	
Equity	147	147	257		230	230	470		
Securitisation									
Other exposures	14	14	13		22	22	22		
<b>Standardised Total<sup>2</sup></b>	<b>15,380</b>	<b>14,467</b>	<b>13</b>	<b>1</b>	<b>21,928</b>	<b>21,288</b>	<b>22</b>	<b>1</b>	

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

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

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mth EUR, %)									
UNITED KINGDOM	Central governments or central banks	19	597	0		17	537	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	15	15	8		20	20	8	
	Corporates	60	38	42		61	42	40	
	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	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	2	2	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	2	2	5		3	3	5		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>	<b>19</b>	<b>597</b>	<b>5</b>	<b>0</b>	<b>17</b>	<b>537</b>	<b>5</b>	<b>0</b>	

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

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

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(mth EUR, %)									
UNITED STATES	Central governments or central banks	0	423	0		0	378	0	
	Regional governments or local authorities	54	54	0		51	51	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	61	61	13		77	77	15	
	Corporates	82	82	70		73	73	61	
	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	18	18	36		18	18	35		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>	<b>0</b>	<b>423</b>	<b>13</b>	<b>0</b>	<b>0</b>	<b>378</b>	<b>15</b>	<b>0</b>	

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

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

2017 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

DekaBank Deutsche Girozentrale

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(m€ EUR, %)									
FRANCE	Central governments or central banks	48	162	0		47	143	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	30	30	0		45	45	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	24	24	12		32	32	10	
	Corporates	20	20	21		23	23	22	
	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	0	0
	Covered bonds	12	12	1		12	12	1	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	4	4	8		6	6	12		
Securitisation									
Other exposures	0	0	0		0	0	0		
Standardised Total <sup>2</sup>				0				0	

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

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(m€ EUR, %)									
LUXEMBOURG	Central governments or central banks	76	76	0		28	28	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	4	4	1		2	2	1	
	Corporates	167	154	181		269	269	283	
	of which: SME	0	0	0		0	0	0	
	Retail	1	0	0		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	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	5	5	0		5	5	0		
Standardised Total <sup>2</sup>				0				0	

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

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(m€ EUR, %)									
NETHERLANDS	Central governments or central banks	35	81	0		33	152	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	19	19	6		19	19	6	
	Corporates	15	15	15		13	13	15	
	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	0	0
	Covered bonds	2	2	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	2	2	4		3	3	5		
Securitisation									
Other exposures	0	0	0		0	0	0		
Standardised Total <sup>2</sup>				0				0	

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

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(m€ EUR, %)									
CANADA	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2	2	1		4	4	2	
	Corporates	1	1	3		1	1	1	
	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	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	1	1	1		1	1	1		
Securitisation									
Other exposures	0	0	0		0	0	0		
Standardised Total <sup>2</sup>				0				0	

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



## 2017 EU-wide Transparency Exercise

### Credit Risk - Standardised Approach

DekaBank Deutsche Girozentrale

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(m€ EUR, %)									
<b>Other Countries</b>	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	26	26	0		27	27	0	
	International Organisations	286	286	0		402	402	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									
<b>Standardised Total<sup>2</sup></b>	<b>5</b>	<b>5</b>	<b>5</b>	<b>0</b>	<b>8</b>	<b>8</b>	<b>8</b>	<b>0</b>	

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

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

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(m€ EUR, %)									
<b>SWEDEN</b>	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	9	9	2		8	8	2	
	Corporates	1	1	3		1	1	1	
	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									
<b>Standardised Total<sup>2</sup></b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	

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

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

		Standardised Approach							
		As of 31/12/2016				As of 30/06/2017			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
(m€ EUR, %)									
<b>SWITZERLAND</b>	Central governments or central banks	5	5	0		4	4	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	11	11	5		5	5	3	
	Corporates	12	4	4		38	31	20	
	of which: SME	0	0	0		0	0	0	
	Retail	2	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	1	1	3		2	2	3		
Securitisation									
Other exposures									
<b>Standardised Total<sup>2</sup></b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	

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

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

2017 EU-wide Transparency Exercise

Credit Risk - IRB Approach  
 DekaBank Deutsche Girozentrale

		IRB Approach											
		As of 31/12/2016					As of 30/06/2017						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	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	Of which: defaulted	Of which: defaulted			
Consolidated data	Central banks and central governments	501	0	508	58	0	0	436	0	436	49	0	0
	Institutions	17,568	0	17,519	3,562	0	23	18,432	0	18,432	3,481	0	16
	Corporates	23,267	761	21,483	8,004	3	173	24,132	478	22,302	8,021	2	169
	Corporates - Of Which: Specialised Lending	12,477	702	11,332	4,487	0	149	11,978	379	10,790	4,345	0	125
	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	286	0	286	818	0	0	262	0	262	693	0	0
Securitisation	176	0	176	64	0	0	118	0	118	52	0	0	
Other non credit-obligation assets													
IRB Total				12,994						12,481			

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

		IRB Approach											
		As of 31/12/2016					As of 30/06/2017						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	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	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	4,860	0	4,860	548	0	0	4,841	0	4,671	514	0	0
	Corporates	5,737	612	5,656	1,943	0	139	5,721	287	5,649	1,862	0	108
	Corporates - Of Which: Specialised Lending	2,916	612	2,877	999	0	139	2,678	287	2,636	951	0	108
	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	40	0	40	118	0	0	46	0	46	115	0	0
Securitisation													
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2016					As of 30/06/2017						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	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	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	5,094	0	5,080	697	0	0	6,458	0	6,445	871	0	0
	Corporates	4,962	30	4,341	1,802	0	3	5,272	29	4,639	1,906	0	3
	Corporates - Of Which: Specialised Lending	4,134	30	3,535	1,519	0	3	4,193	29	3,579	1,540	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	20	0	20	58	0	0	11	0	11	25	0	0
Securitisation													
Other non credit-obligation assets													
IRB Total													

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

		IRB Approach											
		As of 31/12/2016					As of 30/06/2017						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	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	Of which: defaulted	Of which: defaulted			
UNITED STATES	Central banks and central governments	1	0	1	0	0	0	3	0	3	0	0	0
	Institutions	873	0	873	307	0	0	1,166	0	1,166	390	0	0
	Corporates	4,130	35	3,635	1,522	0	6	4,012	39	3,588	1,387	0	10
	Corporates - Of Which: Specialised Lending	3,231	31	2,755	1,202	0	3	2,824	35	2,410	1,012	0	10
	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	81	0	81	212	0	0	77	0	77	200	0	0
Securitisation													
Other non credit-obligation assets													
IRB Total													

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

2017 EU-wide Transparency Exercise

Credit Risk - IRB Approach  
 DekaBank Deutsche Girozentrale

		IRB Approach									
		As of 31/12/2016					As of 30/06/2017				
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	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	2	0	11	1	0	0	2	0	0	0
	Institutions	1,953	0	1,953	353	0	0	1,703	0	1,703	342
	Corporates	1,983	0	1,976	689	0	0	2,258	0	2,186	774
	Corporates - Of Which: Specialised Lending	1,074	0	1,074	385	0	0	1,182	0	1,110	415
	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-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	21	0	21	46	0	0	29	0	29	63
	Securitisation										
	Other non credit-obligation assets										
IRB Total											

<sup>1,2</sup> Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

		IRB Approach									
		As of 31/12/2016					As of 30/06/2017				
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	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
	Institutions	472	0	472	91	0	0	572	0	572	96
	Corporates	1,929	0	1,929	582	0	0	2,267	0	2,245	634
	Corporates - Of Which: Specialised Lending	2	0	2	1	0	0	1	0	1	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-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	57	0	57	211	0	0	21	0	21	78
	Securitisation										
	Other non credit-obligation assets										
IRB Total											

<sup>1,2</sup> Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

		IRB Approach									
		As of 31/12/2016					As of 30/06/2017				
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	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
	Institutions	497	0	462	169	0	0	399	0	364	119
	Corporates	1,795	42	1,462	512	0	16	2,103	43	1,671	559
	Corporates - Of Which: Specialised Lending	236	0	207	90	0	0	270	0	236	109
	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-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	10	0	10	21	0	0	12	0	12	26
	Securitisation										
	Other non credit-obligation assets										
IRB Total											

<sup>1,2</sup> Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

		IRB Approach									
		As of 31/12/2016					As of 30/06/2017				
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	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	
CANADA	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	650	0	650	142	0	0	505	0	505	119
	Corporates	381	0	381	135	0	0	388	0	388	145
	Corporates - Of Which: Specialised Lending	381	0	381	135	0	0	388	0	388	145
	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-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	3	0	3	8	0	0	3	0	3	8
	Securitisation										
	Other non credit-obligation assets										
IRB Total											

<sup>1,2</sup> Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

2017 EU-wide Transparency Exercise

Credit Risk - IRB Approach  
DekaBank Deutsche Girozentrale

		IRB Approach											
		As of 31/12/2016					As of 30/06/2017						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
		(m EUR, %)											
Other Countries	Central banks and central governments	489	0	489	53	0	0	425	0	425	46	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	13	0	13	3	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
Securitisation	0	0	0	0	0	0	0	0	0	0	0	0	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	
IRB Total													

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

		IRB Approach											
		As of 31/12/2016					As of 30/06/2017						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
		(m EUR, %)											
SWEDEN	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	536	0	536	110	0	0	526	0	526	119	0	0
	Corporates	258	0	258	99	0	0	240	0	240	83	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	1	0	0	0	0	0	1	0	0
Securitisation	0	0	0	0	0	0	0	0	0	0	0	0	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	
IRB Total													

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

		IRB Approach											
		As of 31/12/2016					As of 30/06/2017						
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
		(m EUR, %)											
SWITZERLAND	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	924	0	924	212	0	0	697	0	697	175	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	7	0	7	17	0	0	7	0	7	17	0	0
Securitisation	0	0	0	0	0	0	0	0	0	0	0	0	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	
IRB Total													

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

## 2017 EU-wide Transparency Exercise

### Sovereign Exposure

DekaBank Deutsche Girozentrale

(mln EUR)

Country / Region	As of 31/12/2016																	
	Financial assets: Carrying Amount			Memo: breakdown by accounting portfolio														
		of which: loans and advances	of which: debt securities	Held for trading <sup>1</sup>	of which: Loans and advances	of which: Debt securities	Designated at fair value through profit or loss <sup>2</sup>	of which: Loans and advances	of which: Debt securities	Available-for-sale <sup>3</sup>	of which: Loans and advances	of which: Debt securities	Loans and Receivables <sup>4</sup>	of which: Loans and advances	of which: Debt securities	Held-to-maturity investments	of which: Loans and advances	of which: Debt securities
<b>TOTAL - ALL COUNTRIES</b>	<b>10,170.8</b>	<b>2,543.8</b>	<b>7,627.1</b>	<b>1,363.2</b>	79.2	1,284.1	<b>6,191.2</b>	297.5	5,893.7	<b>0.0</b>	0.0	0.0	<b>2,528.6</b>	2,167.1	361.4	<b>87.9</b>	0.0	87.9
Austria	61.5	0.0	61.5															
Belgium	60.3	0.0	60.3															
Bulgaria	0.0	0.0	0.0															
Croatia	0.0	0.0	0.0															
Cyprus	0.0	0.0	0.0															
Czech Republic	20.6	0.0	20.6															
Denmark	0.0	0.0	0.0															
Estonia	0.0	0.0	0.0															
Finland	0.0	0.0	0.0															
France	247.8	2.9	244.8															
Germany	8,287.7	2,420.6	5,867.1															
Greece	0.0	0.0	0.0															
Hungary	0.0	0.0	0.0															
Ireland	4.6	0.0	4.6															
Italy	61.4	0.0	61.4															
Latvia	70.1	70.1	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	244.3	50.2	194.1															
Portugal	0.0	0.0	0.0															
Romania	0.0	0.0	0.0															
Slovakia	2.4	0.0	2.4															
Slovenia	4.5	0.0	4.5															
Spain	245.3	0.0	245.3															
Sweden	0.0	0.0	0.0															
United Kingdom	504.4	0.0	504.4															
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	193.2	0.0	193.2															
China	0.0	0.0	0.0															
Hong Kong	0.0	0.0	0.0															
Japan	0.0	0.0	0.0															
U.S.	162.8	0.0	162.8															
Other advanced economies non EEA	0.0	0.0	0.0															
Other Central and eastern Europe countries non EEA	0.0	0.0	0.0															
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	0.0	0.0	0.0															

**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, Djibouti, 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.

<sup>(1)</sup> Includes "Trading financial assets" portfolio for banks reporting under GAAP

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

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

<sup>(4)</sup> 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

## 2017 EU-wide Transparency Exercise

### Sovereign Exposure

DekaBank Deutsche Girozentrale

(mln EUR)

Country / Region	As of 30/06/2017																	
	Financial assets: Carrying Amount			Memo: breakdown by accounting portfolio														
		of which: loans and advances	of which: debt securities	Held for trading <sup>1</sup>	of which: Loans and advances	of which: Debt securities	Designated at fair value through profit or loss <sup>2</sup>	of which: Loans and advances	of which: Debt securities	Available-for-sale <sup>3</sup>	of which: Loans and advances	of which: Debt securities	Loans and Receivables <sup>4</sup>	of which: Loans and advances	of which: Debt securities	Held-to-maturity investments	of which: Loans and advances	of which: Debt securities
<b>TOTAL - ALL COUNTRIES</b>	<b>8,995.6</b>	<b>1,539.6</b>	<b>7,456.0</b>	<b>1,602.8</b>	25.2	1,577.6	<b>5,461.2</b>	0.3	5,461.0	<b>0.0</b>	0.0	0.0	<b>1,845.8</b>	1,514.1	331.7	<b>85.7</b>	0.0	85.7
Austria	60.3	0.0	60.3															
Belgium	50.5	0.0	50.5															
Bulgaria	0.0	0.0	0.0															
Croatia	0.0	0.0	0.0															
Cyprus	0.0	0.0	0.0															
Czech Republic	21.2	0.0	21.2															
Denmark	0.0	0.0	0.0															
Estonia	0.0	0.0	0.0															
Finland	0.0	0.0	0.0															
France	62.5	2.4	60.1															
Germany	7,256.7	1,362.8	5,893.9															
Greece	0.0	0.0	0.0															
Hungary	0.0	0.0	0.0															
Ireland	5.4	0.0	5.4															
Italy	63.2	0.0	63.2															
Latvia	122.9	122.9	0.0															
Lithuania	2.6	0.0	2.6															
Luxembourg	0.0	0.0	0.0															
Malta	0.0	0.0	0.0															
Netherlands	0.0	0.0	0.0															
Poland	243.5	51.5	192.0															
Portugal	0.4	0.0	0.4															
Romania	0.0	0.0	0.0															
Slovakia	4.4	0.0	4.4															
Slovenia	4.7	0.0	4.7															
Spain	239.5	0.0	239.5															
Sweden	0.0	0.0	0.0															
United Kingdom	530.9	0.0	530.9															
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	176.5	0.0	176.5															
China	0.0	0.0	0.0															
Hong Kong	0.0	0.0	0.0															
Japan	0.0	0.0	0.0															
U.S.	150.3	0.0	150.3															
Other advanced economies non EEA	0.0	0.0	0.0															
Other Central and eastern Europe countries non EEA	0.0	0.0	0.0															
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	0.0	0.0	0.0															

**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, Doha, 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.

<sup>(1)</sup> Includes "Trading financial assets" portfolio for banks reporting under GAAP

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

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

<sup>(4)</sup> 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

## 2017 EU-wide Transparency Exercise

### Performing and non-performing exposures

DekaBank Deutsche Girozentrale

(min EUR, %)	As of 31/12/2016							As of 30/06/2017						
	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 <sup>1</sup>		Of which: defaulted	On performing exposures <sup>2</sup>	On non-performing exposures <sup>3</sup>		Of which performing but past due >30 days and <=90 days	Of which non-performing <sup>1</sup>		Of which: defaulted	On performing exposures <sup>2</sup>	On non-performing exposures <sup>3</sup>	
		Of which: defaulted	Of which: defaulted						Of which: defaulted	Of which: defaulted				
<b>Debt securities (including at amortised cost and fair value)</b>	<b>18,861</b>	<b>0</b>	<b>42</b>	<b>42</b>	<b>-36</b>	<b>37</b>	<b>0</b>	<b>18,842</b>	<b>0</b>	<b>43</b>	<b>43</b>	<b>-53</b>	<b>37</b>	<b>0</b>
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	6,315	0	0	0	-28	0	0	5,852	0	0	0	-26	0	0
Credit institutions	6,953	0	0	0	4	0	0	6,851	0	0	0	-11	0	0
Other financial corporations	2,712	0	42	42	-1	37	0	3,051	0	43	43	-7	37	0
Non-financial corporations	2,882	0	0	0	-11	0	0	3,088	0	0	0	-9	0	0
<b>Loans and advances (including at amortised cost and fair value)</b>	<b>47,762</b>	<b>15</b>	<b>759</b>	<b>739</b>	<b>20</b>	<b>318</b>	<b>318</b>	<b>59,753</b>	<b>0</b>	<b>476</b>	<b>447</b>	<b>14</b>	<b>141</b>	<b>151</b>
Central banks	3,698	0	0	0	0	0	0	12,014	0	0	0	0	0	0
General governments	2,469	0	0	0	4	0	0	1,514	0	0	0	0	0	0
Credit institutions	20,590	0	28	28	0	0	27	24,334	0	26	0	1	0	25
Other financial corporations	8,418	0	2	0	1	0	0	10,221	0	2	0	1	0	0
Non-financial corporations	12,569	15	729	711	14	318	290	11,650	0	447	447	12	140	126
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	18	0	0	0	0	0	0	21	0	0	0	0	0	0
<b>DEBT INSTRUMENTS other than HFT</b>	<b>66,623</b>	<b>15</b>	<b>802</b>	<b>781</b>	<b>-17</b>	<b>354</b>	<b>318</b>	<b>78,596</b>	<b>0</b>	<b>519</b>	<b>491</b>	<b>-39</b>	<b>177</b>	<b>151</b>
<b>OFF-BALANCE SHEET EXPOSURES</b>	<b>7,551</b>		<b>6</b>	<b>6</b>	<b>64</b>	<b>0</b>	<b>0</b>	<b>8,079</b>		<b>1</b>	<b>0</b>	<b>62</b>	<b>0</b>	<b>0</b>

<sup>(1)</sup> 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

<sup>(2)</sup> 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)

<sup>(3)</sup> 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)

## 2017 EU-wide Transparency Exercise

### Forborne exposures

DekaBank Deutsche Girozentrale

	As of 31/12/2016					As of 30/06/2017				
	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, %)										
<b>Debt securities (including at amortised cost and fair value)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
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
<b>Loans and advances (including at amortised cost and fair value)</b>	<b>790</b>	<b>699</b>	<b>310</b>	<b>309</b>	<b>295</b>	<b>444</b>	<b>422</b>	<b>136</b>	<b>136</b>	<b>115</b>
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	790	699	310	309	295	444	422	136	136	115
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
<b>DEBT INSTRUMENTS other than HFT</b>	<b>790</b>	<b>699</b>	<b>310</b>	<b>309</b>	<b>295</b>	<b>444</b>	<b>422</b>	<b>136</b>	<b>136</b>	<b>115</b>
<b>Loan commitments given</b>	<b>9</b>	<b>5</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

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