

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

The information on Collateral valuation - loans and advances applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above, therefore this bank is not required to report it to the EBA.



Key Metrics

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



Leverage ratio

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



Ebal Burshing Burshing 2024 EU-wide Transparency Exercise Capital DekaBlank Deutsche Givozentrale

			As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	6,670	7,230	7,128	7,113	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CFPR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	5,347	5,848	5,774	5,710	C 01.00 (40020,c0010)	Article 50 of CFR
	A1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital	431	431	431	431	C 01.00 (r9030,c0010)	Articles 26(1) points (s) and (b), 27 to 29, 36(1) point (f) and 42 of CSR
	A.1.2	instruments) Retained earnings	5,486	5,915	5,889	5,889	C 01.00 (r0110,c0010)	Articles 26(1) point (c), 26(2) and 35 (1) points (a) and (i) of CRR
	A.1.3	Accumulated other comprehensive income	16	5,313	5	5	C 01.00 (r0180,c0010)	Addicine 4(100), 26(1) point (d) and 36 (1) point (I) of CRR
	_						C 01.00 (0200,c0010)	Addiction 4(117) and 20(1) point (e) of CFR
	A1.4	Other Reserves	0	0	0	0	C 01.00 (9210,c0010)	Anticins 4(11/) and 20(1) point (4) or CHM Articins 4(112), 26(1) point (7) and 36 (1) point (6) of CRR
	A1.5	Funds for general banking risk						
	A-1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r0230,c0010)	Article B4 of CFR
	A:1.7	Adjustments to CET1 due to prudential filters	-241	-272	-257	-255	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (i) of CRR
	A-1.8	(-) Intangible assets (including Goodwill) (-) DTAs that rely on future profitability and do not arise from temporary differences net of associated	-179	-185	-189	-192	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	DILS	-4	-1	-1	-1	C 01.00 (r0370,c0010)	Articles 30(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-138	-35	-94	-150	C 01.00 (r0380,c0010)	Articles 35(1) point (d), 40 and 159 of CRR
	A1.11	(-) Defined benefit pension fund assets	-26	-9	-9	-14	C 01.00 (+0390,c0010)	Articles 4(109), 35(1) point (e) and 41 of CRIR
	A-1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r0420,c0010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r0440,c0010) C 01.00 (r0450,c0010) + C 01.00 (r0450,c0010) +	Article 35(1) point (j) of CRR Article 4(36), 35(1) point (k) (i) and 80 to 91 of CRR; Article 35(1) point (k) (ii), 243(1) point (b), 244(1)
	A1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (6470,c0010) + C 01.00 (r0471,c0010)+ C 01.00 (6472,c0010)	point (b) and 258 of CRR Articles 36(1) point k) (ii) and 378(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (iv) and 153(8) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r0460,c0010)	Articles 36(1) point (k) (ii), 263(1) point (b), 246(1) point (b) and 256 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (±0480,c0010)	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	0	0	C 01.00 (r0490,c0010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
OWN FUNDS	A1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (r0500,c0010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
Transitional period	A-1.18		0	0	0	0	C 01.00 (40510,c0010)	Article 48 of CRR
	A.1.18A		0	0	0	0	C 01.00 (r0513,c0010)	Article 35(1), point (m) and Article 47c CRR
	A.1.18B		0	-1	-2	-2	C 01.00 (40514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C		0	0	0	0	C 01.00 (r0515,c0010)	Article 35(1), point (I) CRR
	A.1.19		0	0	0	-1	C 01.00 (r0524,c0010)	Article 3 CRR
	A1.20		0	0	0	0	C 01.00 (r0529,c0010)	
	A1.21		0	0	0	0	CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	
	A.1.21.1		0	0	0	0	C 01.00 (r0220,c0010)	Articles 463(1) to (3), and 464 to 467 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests $(\bullet A)$	0	0	0	0	C 01.00 (40240,c0010)	Atticles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital $(+\dot{F}_i)$	0	0	0	0	C 01.00 (r0520,c0010)	Atticism 460 to 472, 476 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	599	599	599	599	C 01.00 (40530,c0010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	599	599	599	599	C 01.00 (r0540,c0010) + C 01.00 (r0670,c0010)	
	A2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (+0720,c0010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (r0600,c0010) + C 01.00 (r0700,c0010) + C 01.00 (r0710,c0010) + C 01.00 (r0740,c0010)	
	A2.4	Additional Tier 1 transition at adjustments	0	0	0	0	+ C 01.00 (r0744,c0010) + C 01.00 (r0748,c0010) C 01.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	5,945	6,446	6,372	6,309	C 01.00 (6015,c0010)	Article 25 of CFFR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	725	784	756	804	C 01.00 (x0750,c0010)	Articles 71 of CRR.
	A4.1	Tier 2 Capital instruments	725	784	756	804	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
							C 01.00 (r0910,c0010) + C 01.00 (r0920,c0010) + C 01.00 (r0920,c0010) + C 01.00 (r0940,c0010) +	
	A4.2		0	0	0	0	C 01.00 (r0950,c0010) + C 01.00 (r0955,c0010) + C 01.00 (r0970,c0010) + C 01.00 (r0974,c0010) + C 01.00 (r0978,c0010)	
	A.4.3		0	0	0	0	C 01.00 (r0880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
	В	TOTAL RISK EXPOSURE AMOUNT	29,276	30,486	31,588	31,234	C 02.00 (r0010,c0010)	Articles 92(3), 95, 95 and 98 of CRR
OWN FUNDS REQUIREMENTS	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	18.26%	19.18%	18.28%	18.28%	GA3 (1)	
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	20.31%	21.15%	20.17%	20.20%	CA3 (3)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	22.78%	23.72%	22.57%	22.77%	CA3 (5)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	5,347	5,848	5,774	5,710	[A.1-A.1.13-A.1.21+MN]A.2+A.1.13-A.2.2- A.2.4+MN[A.4+A.2.2-A.4.3,0],0]]	
CET1 RATIO (%)	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	18.26%	19.18%	18.28%	18.28%	[0.1)(8-8.1)	-
Fully loaded ⁴	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0010)	
	F	Adjustments to ATI due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	
Memo items	F	Adjustments to T2 due to BFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0030)	
	r F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0040)	
		Aquistments included in KWAS dust to IHKS 9 transistions are angelments and many members and many members are not to the supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view a				l "		



Overview of Risk exposure amounts

					•
		RWAs			
(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	17,174	16,953	18,633	18,379	C 02.00 (n0440, c0010) (C 07 00 (n0690, c0220, s001) + C 07 00 (n0110, c0220, s001) + C 07.00 (n0130, c0220, s001) + C 08.00 (n0130, c0220, s001) + C 08.00 (n0300, c0260, s002) + C 08.00 (n0470, s0020, s0020, s002) + C 08.00 (n0470, s0020, s0020, s0020, s002) + C 08.00 (n0470, s0020,
Of which the standardised approach	3,168	3,211	3,692	3,555	C 02.00 (r0060, c0010)-{C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001)+ C 07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach	12,183	12,091	13,255	13,056	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (r0310, c0010)- [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB	1,197	1,168	1,252	1,308	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ⁵	2,846	2,916	1,885	1,720	C 07.00 (10080, ct220, s001) + C 07.00 (10110, ct220, s001) + C 07.00 (10130, c0220, s001) + C 08.01 (10040, c0280, s002) +
Credit valuation adjustment - CVA	525	528	414	420	C 02.00 (r0640, c0010)
Settlement risk	0	0	0	0	C 02.00 (0490, c0010)
Securitisation exposures in the banking book (after the cap)	0	0	0	0	C 02.00 (0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	4,449	4,177	4,919	4,759	C 02.00 (r0520, c0010)
Of which the standardised approach	2,013	1,828	1,873	2,084	C 02.00 (r0530, c0010)
Of which IMA	2,435	2,349	3,046	2,676	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (r0010, c0601)*12.5-C 20.00 (r0010,c0450)*12.5-MAX(C 24.00(r0010,c0090),C 24.00(r0010,c0100),C 24.00(r0010,c0100);C 24.00(r0010,c0100)*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	4,119	5,727	5,739	5,956	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	0	0	0	0	C 02.00 (r0610, c0010)
Of which advanced measurement approach	4,119	5,727	5,739	5,956	C 02.00 (r0620, c0010)
Other risk exposure amounts	163	185	0	0	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	29,276	30,486	31,588	31,234	

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

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



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

⁽¹⁾ Information available only as of end of the year
(2) For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."



Total Assets: fair value and impairment distribution

(min EUR)	As of 30/09/2023					As of 31	/12/2023			As of 31/0	33/2024			As of 30/0	6/2024		
			Fair value hierarch				Fair value hierarchy			,	Fair value hierarch	у		,	air value hierarch	у	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References
Cash, cash balances at central banks and other demand deposits	16,423				12,108				12,124				11,700				IAS 1.54 (i)
Financial assets held for trading	17,397	5,456	11,363	579	16,192	3,941	11,939	311	18,935	6,896	11,857	182	18,711	4,974	13,306	431	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	1,602	205	762	634	797	254	241	301	1,424	679	397	348	1,462	549	549	364	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	1,935	1,540	377	18	1,670	1,239	406	25	1,923	1,477	421	25	1,976	1,251	726	0	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	60,941				52,542				58,345				59,567				IFRS 7.8(1); IFRS 9.4.1.2
Derivatives – Hedge accounting	275	0	275	0	251	0	251	0	142	0	142	0	35	0	35	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0				0				0				0				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ^t	1,335				1,252				1,775				1,666				
TOTAL ASSETS	99,908				84,812				94,669				95,118				IAS 1.9(a), IG 6

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

(min B	EUR)			As of 30/09/20	23					As of 31/:	12/2023					As of 31/0	03/2024					As of 30/0	06/2024			
		Gross carry	ing amount ⁽²⁾		Aci	umulated impairme	nt ⁽²⁾	Gri	oss carrying amou	nt ⁽²⁾	Accu	imulated impairm	ent ⁽²⁾	Gros	s carrying amount	t ⁽²⁾	Acc	umulated impairme	ent ⁽²⁾	Gros	s carrying amount		Accu	mulated impairm	ent ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector [‡]		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired		Stage 1 Assets without significant increase in credit risk since initial recognition			Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired		increase in credit	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credi risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired			Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired		References
Financial assets at fair value through other	Debt securities	1,935	0	0	0	0	0	1,671	0	0	0	0	0	1,923	0	0	0	0	0	1,977	0	0	0	0	0	Annex V.Part 1.31, 44(b)
comprehensive income		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at		8,445	49	0	-2	-9	0	8,424	65	0	-2	-12	0	9,477	65	0	-2	-11	0	9,948	127	0	-3	-11	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	47,251	4,930	401	-13	-83	-125	38,577	5,105	629	-10	-162	-168	43,265	5,157	663	-9	-170	-181	44,864	4,161	732	-8	-135	-199	Annex V.Part 1.32, 44(a)

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

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



Breakdown of liabilities

DekaBank Deutsche Girozentrale

(mln EUR)

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

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



Breakdown of liabilities

DekaBank Deutsche Girozentrale

(mln EUR)

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



Market Risk

DekaBank Deutsche Girozentrale

I	SA					II	ч									IM						
			VaR (Memorano	lum item)	STRESSED Var (Memorandum item)	INCREMEN MIGRATION RI	TAL DEFAULT AND SK CAPITAL CHARGE	ALL PRICE RIS	KS CAPITAL CHA	ARGE FOR CTP		VaR (Memor	andum item)	STRESSED Var (M	emorandum item)	INCREMENT AND MIGRA CAPITAL	ATION RISK	ALL PRICE RIS	KS CAPITAL CHA	ARGE FOR CTP	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt- 1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt- 1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARAVE)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2023	As of 31/12/2023				As of 30/	09/2023									As of 31/1:	2/2023					
Traded Debt Instruments	801	869	52	14	154	50							48	20	151	46						
Of which: General risk	0	0	52	14	154	50							48	20	151	46						
Of which: Specific risk	801	869	0	0	0	0							0	0	0	0						
Equities	918	688	16	6	11	6							16	6	13	3						
Of which: General risk Of which: Specific risk	0 918	0 688	16	6	11	6							16	6	13	3						
Foreign exchange risk	251	220	0	0	0	0							,	0	0	0						
Commodities risk	201	17	0	0	0	0							ů	0	0	0						
Total	1,993	1,794	54	16	141	48	0	0	0	0	0	2,435	52	22	136	42	0	0	0	0	0	2,349
	As of 31/03/2024	As of 30/06/2024				As of 31/	03/2024									As of 30/0	5/2024					
Traded Debt Instruments	875	1,021	56	13	193	60							40	10	186	53						
Of which: General risk	0	0	56	13	193	60							40	10	186	53						
Of which: Specific risk	875	1,021	0	0	0	0								0	0	0						
Equities	567	622	19	4	19	5							14	1	18	4						
Of which: General risk	0	022	19	4	19	5							14	4	18	4						
Of which: Specific risk	567	622	0	0	0	0							- 7	0	0	0						
Foreign exchange risk	361	374	0	ō	0	0							0	0	0	0						
Commodities risk	19	41	0	0	0	0							0	0	0	0						
Total	1,822	2,057	63	13	180	55	0	0	0	0	0	3,046	40	10	174	50	0	0	0	0	0	2,676

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

European Banking 2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

					Standardised Ap	proach			
			As of 30/09/2	023			As of 31/	12/2023	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ⁴	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	(minEUR, %)	14.863	15.782			11.158	12.272		
	Central sovernments or central banks Resional sovernments or local authorities	3,502	3.401	0		3.076	2,272		
	Public sector entities	215	385			536	2,070	22	
	Multilateral Development Banks	10	10			10	10		
	International Organisations	0	0	0		54	54		
	Institutions	14,330	14,329	100		14,516	14,516	20	
	Corporates	1,758	1,607	1,570		2,035	1,895	1,845	
	of which: SME	106	92	78		109	98	83	
	Retail	104	75	51		96	66	38	
Consolidated data	of which: SME	51	51	38		47	47	27	
	Secured by mortalistics on immovable property	34	33	17		33	22	17	
	of which: SME Exposures in default	,							
	Items associated with particularly high risk								
	Covered bonds	404	404	4		414	414	4	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	500	529	368		480	480	327	
	Equity	409	409	987		322	322	700	
	Other exposures	te	85	85		87	87	85	
	Standardised Total ²	35,315	37,124	3,182	2	32,817	33,789	3,227	

					Standardised Ap	proach			
			As of 30/09/2	123			As of 31/	12/2023	
	(min ELE, No.)	Original Exposure ^s	Esposure Value ¹	Fisk exposure amount	Value adjustments and provisions ²	Original Exposure ⁸	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	14,750	14,536	0		11,041	11,127	0	
	Regional dovernments or local authorities	3,502	3,401	0		3,076	2,976	0	
	Public sector entities	173	173	0		387	346	22	
	Multilateral Development Banks	0	۰	0		0	0		
	International Organisations	0	۰			0	0		
	Institutions	14,116	14,116	35		14,302	14,302	34	
	Corporates	1,412	1,266	1,242		1,699	1,561	1,523	
	of which: SME	106	92	78		100	96	83	
	Retail	104	75 51	51		95	66	38 27	
GERMANY	of which: SME	51	51	38		47	40	27	
	Secured by mortglages on immovable property								
	of which: SME								
	Exposures in default Items associated with particularly high risk								0
	Covered bonds	367	367			378	376		
	Claims on institutions and corporates with a ST credit assessment	300	207			370	270		
	Collective investments undertakings (CIU)	499	420	300		385	385	256	
	Coulty Equity	401	401	979		329	319	785	
	Edular	402	402	272		340	313	700	

					Standardised Ap	proach					
			As of 30/09/	1023			As of 31.	12/2023			
		Original Exposure ^s	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		
	(minEUR, %)										
	Central governments or central banks	0	44	0			41				
	Regional governments or local authorities						0				
	Public sector entities										
	Multilateral Development Banks International Organisations										
	Institutions							,			
	Corporates	29	20	26		28	28	25			
	of which: SME					0	0	0			
	Retail	0		0		0	0	0			
	of which: SME	0	0	0		0	0	0			
UNITED STATES	Secured by mortifalies on immovable property	0		0		0	0	0			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	0	0	0	0	0	0	0			
	Items associated with particularly high risk	0	0	0		0	0	0			
	Covered bands	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0		0			0				
	Collective investments undertakings (CRII)	15	15	15		15	15	14			
	Equity	4	1	4		2	2	2			
	Other exposures .										
	Standardised Total ²										

					Standardised Ap	proach				
			As of 30/09/2	023			As of 31	/12/2023		
	(min EUR, No	Original Exposure ³	report Equations Equativation Risk reporter amount Principles of Confuct Equations Confuct Equations (Confuct Equations Confuct Equations (Confuct Equations Confuct Equations (Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations Confuct Equations Confuct Equations (Confuct Equations Confuct Equations Confuct Equations Confuct Equat							
	Central governments or central banks	5	5	0		9	9	0		
	Resional sovernments or local authorities	0		0			0	0		
	Public sector entities Multilateral Development Banks						0			
	International Organisations		·			ů.	0			
	Institutions	1	1	0		1	1	0		
	Corporates	271	265	266		270	268	268		
	of which: SME	0	0	0		0	0	0		
	Retail	0		0			0	0		
LUXEMBOURG	of which: SME Secured by mortifiates on immovable property			0			0			
	of which: SME			0			0			
	Exposures in default			0	0		0		0	
	Items associated with particularly high risk	0	0	0		0	0	0		
	Covered bonds	0	0	0		0	0	0		
	Claims on institutions and corporates with a ST credit assessment	0		0			0	0		
	Collective investments undertakings (CRU) South	l å	8	5		8	8	5		
	Desire exposures			0			0			
	Standardised Total				0					

		(2) Total value adjustments and provisions per c	Stati value adjustments and provisions per country of counterpanty excludes those for securitization exposures but includes general credit risk adjustments.								
					Standardised Ap	proach					
			As of 30/09/2	023			As of 31.	12/2023			
		Original Exposure ¹	Originatioposons* Exposure Yales* Risk exposure amount Value adjustments and providers* Control Exposure* Exposure Value* Risk exposure amount Value								
	(minELR, %)		245				233				
	Central dovernments or contral braits desirated novernments or local authorities Public sector entities Williatural Doverhoment Basks International Oreanisations Institutions Corporates of which: Doff:	0 0 0 0 4 27 0	0 0 0 4 17	0 0 0 2 25		0 0 0 4 2	0 0 0 4 2	0 0 0 2 6			
UNITED KINGDOM	Matal of which, 50% Secured by sarrigings as immersable properly of which, 50% Extensive as its default Extensive as its default Convent basels Claims on individuals and control with a \$1 credit assessment Claims on individuals and control with a \$1 credit assessment Claims on individuals and control with a \$1 credit assessment Claims in individuals submittable(in) COX	000000000000000000000000000000000000000	0 0 0	0	0	000000000000000000000000000000000000000	0	0 0 0			
	Equity Other excourses	4 0 0	0	0		0	0	0			
	Standardised Total ²										

eba European Banking 2024 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

	DekaBank Deutsche Girozentrale										
					Standardised Ap	proach					
			As of 30/09/2	023			As of 31	/12/2023			
		Original Exposure ^s	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		
	(minEUR, %)						16				
	Central governments or central banks Regional governments or local authorities		10	0		20	16				
	Public sector entities	10	79	0		146	146				
	Multilateral Development Banks			0			0				
	International Organisations	0	0	0		0	0	0			
	Institutions	42	42	18		40	40	17			
	Corporates	11	11	10		12	12	12			
	of which: SME	0		0			0	0			
	Retail of which: SME			0			0				
FRANCE	of which: SME Secured by mortalistic on immovable property	34		17							
	of which: SME	~					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 bands	6	6	1		6	6	1			
	Claims on institutions and corporates with a ST credit assessment	0		0			0	0			
	Collective investments undertakings (CRII)	11	11	2		11	11	2			
	Eculty			0			0				
	Other exposures Standardised Total ²	·									
	Standardised total										
	Conjumate appearum, unables Exposurum valum, in reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects).										

					Standardised Ap	proach						
			As of 30/09/2	023				12/2023				
		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			
	(minSUR, %)											
CANADA	Central of manifestation of contral states of manifestation of manifestati	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 104 0 0 0 0 0 0 0 0 0 0	0 0 0 21 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 105 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 105 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 2 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	e			
	Other exposures .							۰				
	Standardised Total ²											

					Standardised Ap	omich				
					Januar Januar Ap	pioacii				
			As of 30/09/2	023			As of 31	12/2023		
	(minSUR, %)	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	
	Central appearaments or central banks	0	85	0			83			
	Regional dovernments or local authorities									
	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	2		4	4	2		
	Corporates	5	5	5		5	5	5		
	of which: SME	0	0	0		0	0	0		
	Retail	0	0	0		0	0	0		
NETHERLANDS	of which: SME	0	0	0		0	0	0		
INCHIENCANDO	Secured by mortalates on immovable property	0		0			0	0		
	of which: SME						0			
	Exposures in default				0		0		0	
	Items associated with particularly high risk	9								
	Covered bonds	2	2							
	Claims on institutions and corporates with a ST credit assessment	9								
	Collective investments undertakings (CRII) South			2		3	3	2		
		0								
	Other exposures									
	Standardised Total									
	Chighral exposure, unlike Exposure value, in reported before taking into account any effectulue to credit convention factors or credit nak mitigation techniques (e.g., substitution effects).									

					Standardised Ap	proach					
			As of 30/09/2	1023			As of 31	12/2023			
		Original Exposure ¹	Esposure Value	Fisk exposure amount	Original Exposure ²	Exposure Value	Risk exposure amount	Value adjustments and provisions ²			
	(minEUR, %)										
	Central sovernments or central banks	0		0			0				
	Regional governments or local authorities Public sector entities										
	Multilateral Development Banks						0				
	International Organisations			0			0				
	Institutions	9	9	3		11	11	4			
	Corporates			0		0	0				
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
SWEDEN	of which: SME	0	0	0		0	0	0			
SWEDEN	Secured by mortifales 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			
	Items associated with particularly high risk										
	Covered bands Claims on institutions and corporates with a ST credit assessment			1				1			
	Claims on institutions and concorates with a ST credit assessment Collective investments undertakings (CRII)		2	2		2	2	2			
	Collective investments undertakings (CIU) Equity	i î	í ô	í ô		i î	i i				
	Other exposures						0				
	Other exposures		_	_							

		(2) rous case augustimists and provincing in	our you country any excuses a		i incasan giran ar circar inix aquas	THE LOCAL PROPERTY OF THE PARTY			
					Standardised Ap	proach			
			As of 30/09/2	1023			As of 31	/12/2023	
		Original Exposure ¹	Exposure Value ¹	Fisk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a provisions ²
	(minEUR, %)								
	Central sovernments or central banks		13	0			13		
	Regional dovernments or local authorities								
	Public sector entities			0			0		
	Multilateral Development Banks International Ordanisations						0		
	International Organisations Institutions	0		0			0		
	Corporates	0		0			0		
	of which: SME						0		
	Retail	0		0			0		
NORWAY	of which: SME	0	0	0		0	0	0	
NORWAY	Secured by mortisales 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	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	13	13	1		13	13	1	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0		0			0	0	
	Other exposures			0		۰	0	۰	
	Standardised Total ²								

					Standardised Ap	proach			
			As of 30/09/2	023				/12/2023	
	(min EUR, No	Original Exposure ¹	Exposure Value ⁴	fisk exposure amount	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
SWITZERLAND	Central menimentar or institutions and an information of the contral central c	0 0 0 11 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 13 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 7 0 0 0 0 0 0 0 0 0	0	0 0 0 0 13 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 2 3 3 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Standardised Total ²	** Original supressure untiles forces are union in a			0				

2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

		Standardised Approach														
					Standardisi	ed Approach										
			As of 31/	03/2024			As of 30s	06/2024								
	(min DUR, No.)	Original Exposure ⁶	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Expanses	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions							
	Central sovernments or central banks	10,684	11,784	0		10,584	11,657	0								
	Regional governments or local authorities	3,577	3,477	0		3,644	3,544	0								
	Public sector entities	978	1,095	27		1,150	1,282	25								
	Multilateral Development Banks	10	10	0		10	10	0								
	International Organisations	308	308	0		308	308	0								
	Institutions	12,837	12,836	98		11,475	11,475	97								
	Corporates	2,492	2,332	2,295		581	492	445								
	of which: SME Retail	103	73			109		52								
	Retail of which: SME	103	/3	47		109		52								
Consolidated data	Secured by mortalates on immovable property	1				33		16								
	of which: SME	o o	0	0			0	0								
	Exposures in default		0	0				0	0							
	Items associated with particularly high risk	0	0	0		0	0	0								
	Covered bonds	456	456	4		473	473	4								
1	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0								
	Collective investments undertakinsis (CIU)	527	527	358		7,019	2,140	2,028								
1	Equity	322	322	789		322	322	789								
	Other exposures	95	26	25		109	109	109								
	Standardised Total ²	32,390	33,314	3,712	2	35,818	32,399 33,314 3,712 2 35,818 31,925 3,566									

					Standardis	ed Approach					
			As of 31/	03/2024			As of 30	/06/2024			
	(mbsDJR, No	Original Exposure ¹	Original Expression ³ Department Value ³ Risk expresses amount Value adjustments and procession ³ Original Expression ³ Expressivables ³ Risk expresses amount procession ³								
	Central sovernments or central banks	10,572	20,684	0		10,473	10,622	0			
	Regional governments or local authorities	3,574	3,473	0		3,630	3,529	0			
	Public sector entities	667	626	27		794	700	25			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	12,620	12,620	35		11,270	11,269	34			
	Corporates	2,085	1,932	1,906		455	372	339			
	of which: SME	1	1	0		0					
	Retail	103	73	47		109	80	52			
GERMANY	of which: SME					0					
	Secured by mortglages on immovable property of which: SME		0	0		0					
	Exposures in default							0	0		
	Hems associated with particularly high risk		0	0		0		0	-		
	Covered bonds	420	420			437	435				
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
	Collective investments undertakings (CIU)	430	430	279		4,439	1,156	1,549			
	Equity	319	319	786		319	319	786			
	Other exposures	25	25	24		109	109	109			
	Standardised Total ²				1						

					Standardise	44			
					Standardisk	ю ярреовся			
			As of 31	03/2024			As of 30	06/2024	
		Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, W) Contral governments or central banks		10	0			76		
	Regional governments or local authorities	,	1	0		0		0	
	Public sector enthies		0	0		0			
	Multilateral Development Banks		0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	6	6	3		2	9	5	
	Corporates	26	26	22		28	25	23	
	of which: SME		0	0		0	0	0	
	Retail			0					
UNITED STATES	of which: SME			0					
	Secured by mortsiales on immovable property of which: SME			0					
	of which: SME Exposures in default		0	0		0		0	0
	Hems associated with particularly high risk		0	0		0			_
	Covered bonds	0	0	0		0	0	0	
1	Claims on institutions and corporates with a ST credit assessment		0	0		0	0	0	
	Collective investments undertakings (CIU)	20	20	19		164	144	110	
	Equity	2	2	2		2	2	2	
	Other exposures			0		0		0	
	Standardised Total ²								0

					Standardise	nd Approach			
			As of 31/	63/2024			As of 30	06/2024	
	(min DUR. %)	Original Exposure ^b	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
LUXEMBOURG	Contral generation of earlier basis. Benefit descendent in all carbonium. And the contract tests Benefit descendent in all carbonium. Contractors Contractor	9 0 0 2 228 0 0 0 0 0 0 0 0 0	9 0 0 2 223 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		9 0 0 2 59 0 0 0 0 0 0 0 0 0 0	0 0 0 0 2 56 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	

	_				Standardis	ed Approach			
			As of 31/	03/2024			As of 30	06/2024	
	(min DJR, No	Original Exposure ⁶	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Expessure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²
Public sector of Million and De Mill	Amounted to definition of control back (control back) (control bac	0 0 0 4 4 9 0 0 0 0 0 0 0 0	221 0 0 0 4 4 9 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 1 1 0 0 0 0 0 0 0	210 0 0 0 1 1 9 0 0 0 0 0 0 0 0 1 1 1 9 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

					Standardis	ed Approach			
			As of 31	03/2024			As of 30	/06/2024	
	(mis DUR, No.)	Original Exposure ^b	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁶	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions ²
FRANCE	Control assessment or control leads Facility of the control of th	18 10 0 225 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	18 0 225 0 43 43 6 0 0 0 0 0 0 0 0 0 0	0 0 0 25 45 0 0 0 0 0 0 0 0	۰	18 10 0 225 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	11 0 225 0 0 22 11 1 0 0 0 0 0 0 0 0 2 2 1 1 0 0 0 0	0 0 0 0 15 12 0 0 0 0 0 0 0 0 0 7 7	
	Standardised Total ²								

		(2) Total value adjustments and pr	ovisions per country of counterparts	excludes those for securitisation e	exposures but includes general cre	Strisk adjustments.			
					Standardis	ed Approach			
			As of 31	03/2024			As of 30	106/2024	
	(mb EUR, No	Original Exposure ⁶	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
CANADA	Comit of memorish crother lands Fields with or and attribute Fields with or miss Fields wi	0 0 0 0 104 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 2284 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 22 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰	0 0 0 100 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 105- 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 2 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0	۰
	Standardised Total ²				•				۰

				Standardise	ed Approach			
		As of 3:	/03/2024			As of 30	/06/2024	
(rish D.P. N.)	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
Control consumeration control alians. Particular deconvenient to the alians than particular partic		22 6 6 7 8 8 9 9 9 9 9 9 9 9 9	0 0 0 2 5 0 0 0 0 0 0 0	۰	0 288 0 4 5 0 0 0 0 0 0 0 0 0 0 0 7 7	65 211 0 4 4 9 9 9 9 9 9 9 9 9	000000000000000000000000000000000000000	.0

					Standardis	ed Approach			
			As of 31	/03/2024			As of 30	/06/2024	
		Original Exposure ¹	Exposure Value	Rhik exposure amount	Value adjustments and provisions ²	Original Exposure ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	(min EUR, %) Central sovernments or central banks	۰				0		۰	
	Regional governments or local authorities		0	0		0	0	0	
	Public sector entities Multilateral Development Senks		0	0		0		0	
	Multilateral Development Banks International Organisations		0	0			0	0	
	Institutions	11	11	4		11	11		
	Corporates		0			0		0	
	of which: SME		0	0		0	0	0	
	Retail	0	0	0		0	0	0	
SWEDEN	of which: SME	0	0	0		0	0	0	
SWEDEN	Secured by mortalistics 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	
	Items associated with particularly high risk								
	Covered bonds Claims on institutions and corporates with a ST credit assessment			1				1	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	,	2	2		1	,	l ,	
	Consective investments undertakings (Citi)		0			0			
	Other exposures		0	0		0		0	
	Standardised Tetal ²								

		(a) to a time aspection a stupe	ventora per Cauray Cr. Caurayan	, account a control account account	nquarer sur recourt general con-	ninkaquarena.			
					Standardis	ed Approach			
			As of 31	/03/2024			As of 30	/06/2024	
		Original Exposure ¹	Exposure Value ¹	Rhik exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %) Central sovernments or central banks		6	0		0	6		
	Regional governments or local authorities		0	0				0	
	Public sector entities Multilateral Development Bunks		0	0		0		0	
	Multilateral Development Banks International Organisations		0	0		0		0	
	Institutions		0						
	Corporates		0	0		0		0	
	of which: SME		0	0		0	0	0	
	Retail	0	0	0		0	0	0	
NORWAY	of which: SME	0	0	0		0	0	0	
NORWAT	Secured by mortalisies 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	
	Items associated with particularly high risk			0					
1	Covered bonds Claims on institutions and corporates with a ST credit assessment	13	13	1		13	13	1	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)		0	0		,			
	Coulty Equity		0	0					
1	Other exposures	i i				,	· ·		
	Standardined Tribal ²								

					Standardis	ed Approach			
			As of 31	/63/2024			As of 30	1/06/2024	
	(min DUR, No.)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Expenses ⁶	Exposure Value ¹	Rhk exposure amount	Value adjustments and provisions ²
SWITZERLAND	Control Contro	0 0 0 14 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 14 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 13 13 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 13 13 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	t.

Credit Risk - IRB Approach

								IRB Ap	proach					
						130/09/2023								
			Originati	isposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	ixposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Valide		Of which: defaulted	and provisions
		iks and central governments	346	0	140	31 2.360	0	0	325	0	149	29	0	1
	Institutions Corporates		13,930 28,975	513	13,816 24,711	2,380 12.514	0	149	12,881 27,560	747	12,768 23,325	2,173 12.656	0	11 349
	Corporates	Corporates - Of Which: Specialised Lending	15.986	513	15,490	7.594	0	124	16.217	747	23,325 15.590	8.405	0	339
		Corporates - Of Which: SME	298	0	276	165	0	4	118	0	59	13	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	0
0		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data		Retail - Secured on real estate property - Of Which: non-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
		Retail - Other Retail - Of Which: non-SME	0		0	0		0		0	0		0	0
	Equity Other near	tredit-obligation assets	311		319	1,197 626			321		322	1,168 482		
	IRB Total ²					16.728						16.507		

							IRB Ap	proach					
					30/09/2023								
		Originati	Exposure ¹	Exposure Value ¹	Risk exposure	imount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	VAID		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
GERMANY	Constitutions and control genoments institutions Compared Compared Control (Control Control Co	0 2,609 8,688 3,193 144 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 2,527 7,181 2,229 135 0 0 0 0 0 0 0 0	0 328 3,414 1,191 31 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 1,998 7,848 3,891 118 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 1,918 6,325 2,883 59 0 0 0 0 0 0 0	0 275 3,285 1,278 13 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 6 2 0 0 0 0 0 0 0
	IRB Total												

								IRB Ap	proach					
					As o	30/09/2023						131/12/2023		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments		Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted			Of which: defaulted	and provisions
		ks and central governments	58	0	58	10	0	0	66	0	66	11	0	0
	Institutions		646		646	216 2.674	0	0	594 4.276	0	594	205	0	0
	Corporates	Corporates - Of Which: Specialised Lending	4,398 3,007	121 121	4,210 2,995	2,674	0	9	4,276 3.155	184 184	4,111 2,990	3,144 2,562		156 152
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	20	121	2,995	2,024	0	4	3,155	184	2,990	2,562		152
	Retail	Corporates - Of Which: SME	20		20	13	0			0				
	Marian.	Retail - Secured on real estate property								0			0	
		Retail - Secured on real estate property - Of Which: SME	0		0	0	0	0		0	0		0	
UNITED STATES		Retail - Secured on real estate property - Of Which: non-SME	0		0	0	0	0		0	0		0	
		Retail - Qualifying Revolving	0		0	0	0	0		0	0		0	
		Retail - Other Retail	0		0	0	0	0		0	0	0	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	0	0
	Equity		178	0	178	448	0	0	183	0	183	460	0	0
	Other non o	redit-obligation assets												
	IRB Total													

								IRB Ap	proach					
						30/09/2023								
			Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ⁵		Of which: defaulted	and provisions
		is and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions		770	0	770	115	0	0	687	0	687	203	0	0
	Corporates		2,364	0	898	839	0	1	2,345	0	807	722	0	0
		Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
			0		0	0	0	0		0	0	0	0	
	Retail		0		0	0	0	0		0	0	0	0	
		Retail - Secured on real estate property	0		0	0	0	0		0	0		0	
LUXEMBOURG		Retail - Secured on real estate property - Of Which: SME					0						0	
		Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving			0	0	0			0	0		0	
		Retail - Other Retail				0							0	
		Retail - Other Retail - Of Which: SME				0							0	
		Retail - Other Retail - Of Which: non-SME	0			0		0		0	0		0	
	Equity	result - Other result - Of Which: non-SME	0			153		0	ů	0		119	0	
		edit-obligation assets	_			133			_				, i	
	IRB Total													

							IRB Ap	proach					
				As of	30/09/2023					Aso	31/12/2023		
		Originati	Exposure ¹	Exposure Value ¹	Risk exposure	imount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min BJR, 16)		Of which:	VAIDE		Of which:	and provisions		Ofwhich:	VALUE		Ofwhich:	and provisions
	Central banks and central governments		defaulted		2	defaulted		10	defaulted	10	2	defaulted	
	Institutions	3.025		3.025	331			3.038		3.038	289		
	Corporates	3,025	152	3,025	1397		80	3,038	245	3,038	1,338	0	98
	Corporates - Of Which: Specialised Lending	2,673	152	2,669	1.254		79	2,702	245	2,653	1,181		98
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail			0									
	Retail - Secured on real estate property			0									
	Retail - Secured on real estate property - Of Which: SME	0		0	0	0	0		0	0		0	
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-SME	0		0	0	0	0		0	0		0	
	Retail - Qualifying Revolving	0		0	0	0	0		0	0	o o	0	i i
	Retail - Other Retail	0		0	0	0	0		0	0		0	
	Retail - Other Retail - Of Which: SME	0		0	0	0	0		0	0		0	
	Retail - Other Retail - Of Which: non-SME	0		0	0	0	0		0	0	0	0	0
	Equity	10		10	25	0	0	11	0	11	29	0	0
	Other non credit-obligation assets												
	IRB Total												
		(2) Original synony	e unide Evrosure v	Gue is removied help	ne taking into account any eff	ert due to medit co	numino factora es co	and the militaries in	andreimon for all suchs	Shakes effects)		•	

Credit Risk - IRB Approach

D-1-D-1-D-1-1-1-1

							IRB Ap	proach					
				As of	30/09/2023						131/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Valle		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments Institutions Corporates Corporates Corporates - Of Which: Specialised Lending	0 2,325 2,288 1,488	0 0 200 200	0 2,325 2,269 1,469	0 406 695 418	0	0 0 6 4	0 2,368 2,262 1,477	0 0 187 187	0 2,368 2,247 1,462	0 385 804 539	0 0	0 0 11 11
	Corporates - Of Which: SME Retail: Retail: - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
FRANCE	Rotail - Secured on real estate property - Of Which: SME Rotail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail	0 0	0	0	0	0 0	0		0	0 0	0	0	0
	Recail - Other Recails - Of Which: SME Recail - Other Recails - Of Which: non-SME Equity	0 0 10	0 0	0 0 12	0 0 29	0	0 0	0 0 12	0	0 0 12	0 0 33	0 0	0
	Other non credit-obligation assets IRB Total	⁽²⁾ Original arrows											

							IRB Ap	proach					
				As o	30/09/2023						31/12/2023		
		Origina	Exposure ²	Exposure Value ¹	Risk exposure	amount	Value adjustments		Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min ELIR, %s)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	37	0	55	12	0	0
	Institutions	1,162	0	1,162	159	0	0	1,022	0	1,022	132	0	9
	Corporates	1,208 1,208		1,208	468 467	0	2	1,199 1.180	0	1,180 1.180	437 436	0	4
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	1,208		1,208	467		2	1,180	0	1,180	436		4
	Corporates - Of Which: SME Retail								0				
	Retail - Secured on real estate property	0		0	0	0			0				
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	0			0				0				
CANADA	Retail - Secured on real estate property - Of Which: non-SME	0			0	0	0		0	0		0	
	Retail - Qualifying Revolving	0			0				0				
	Retail - Other Retail	0			0								, i
	Retail - Other Retail - Of Which: SME	0		0	0		0		0	o o	ė.	0	
	Retail - Other Retail - Of Which: non-SME	0		0	0	0			0	0		0	
	Equity	10		10	27	0	0	10	0	10	27	0	
	Other non credit-obligation assets												

								IRB Ap	proach					
					As o	30/09/2023					Aso	31/12/2023		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks Institutions	and central governments	0 274	0 0	0 256	0 51	0	0	0 271	0 0	0 253	0 44	0	0 0
	Corporates		922	0	853	308	0	6	765	0	699	257	0	1
			474	0	471	170	0	1	583	0	580	210	0	1
			0	0	0	0	0	0	0	0	0	0	0	0
	Retait		0		0	0	0	0		0	0	0	0	0
		Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME				0	0	0		0				
NETHERLANDS		Retail - Secured on real estate property - Of Which: non-SME	0		0	0	0	0		0	0			
		Retail - Qualifying Revolving	0		0	0	0	o o	ě	0	o o	ě.		
		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
I		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	۰	0	0	0	0	0
	Equity		5	0	7	14	0	0	6	0	6	13		0
I	Other non cres	dit-obligation assets												

							IRB Ap	proach					
				As o	30/09/2023					Aso	31/12/2023		
		Original	Exposure ¹	Exposure	Risk exposure	imount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ²		Of which: defaulted	and provisions		Of which: defaulted	Value ²		Of which: defaulted	and provisions
SWEDEN	Comit basis act care of previous control and control a	0 448 655 339 0 0 0 0 0 0	0 0 13 13 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 448 629 312 0 0 0 0 0	0 61 451 338 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 111 100 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 449 621 325 0 0 0 0 0 0	0 0 111 111 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 449 589 383 0 0 0 0 0 0	0 61 463 356 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 22 21 0 0 0 0
	IRB Total												

Control Team Cont								IRB Ap	proach					
Committee Comm					As o	30/09/2023					Aso	31/12/2023		
Control Substant and entired generoses Substant Subst			Original	Exposure ¹		Risk exposure	imount	adjustments	Original	Exposure ¹		Risk exposure	amount	Value adjustments
NORWAY		(min EUR, %)			Value			and provisions			Value			and provisions
Computes Chair Computes Chair Computes Chair C			0	0	0		0	0	0	0	0	0	0	0
Corporate Cofficient September Sep										0			0	
NORWAY No. N										0			0	23 23
NORWAY Rest: -Secured on the set of at property 0			348		345	342		14	372	0	369	479	0	23
NORWAY			0		0	0	0	0		0	0		0	
NORWAY Maria: - Sound are along purply: O'Ministra 50FE 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0						0							0	
NURWAY Real Sounder and waters properly -Offence note DE 0 0 0 0 0 0 0 0 0			0		0	0	0	0		0	0		0	
Rest:-Count/Pept Newmine	NORWAY		0		0	0	0	0		0	0		0	
Real Chine Real Co Vision Stee			0	0	0	0	0	0		0	0	0	0	0
Read - Other Read - O'Ne Rea		Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
Substitute		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Other nen credit obligation assets			0	0	0	0	0	0	0	0	0	0	0	0
			1	0	1	2	0	0	1	0	1	2	0	0
IND SECUL		IRB Yotal												

							IRB Ap	proach					
				As o	30/09/2023					Aso	31/12/2023		
		Original	Exposure ¹	Exposure	Risk exposure	imount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
SWITZERLAND	Control bales and confort generoments Institutions Comparison Comparison Commission Comparison Comparison Commission Commission Commission Result Secured on the state property Result Secured on the state property Result Secured on the state property Commission Commission Result Secured on the state property Commission Commission Result Security Results Result Commission Commission Commission Result Commission Commission Commission Result Commission Commission Commission Result Commission Commission Commission Result Commission Commission Result C	0 516 120 91 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 463 119 90 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 138 38 20 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 450 162 156 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 450 111 105 0 0 0 0 0 0	0 131 38 24 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0
I	IRB Total												

Credit Risk - IRB Approach

								IRB Ap	proach					
					As o	31/03/2024					As o	130/06/2024		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments
		(min EUR. %)		Of which:	Vatue		Of which:	and provisions		Of which:	Value		Of which:	and provisions
	Acceptable	s and central governments	344	defaulted	178	33	defaulted		368	defaulted	208	37	defaulted	
	Institutions	s and central governments	13,930		13.821	2.305	0	11	13.888	0	13.781	2.232		11
	Corporates		27,040	792	23,544	12.696	0	346	25.857	863	23,085	12.411		290
		Corporates - Of Which: Specialised Lending	15,788	792	15.261	9.615	0	337	15.506	863	15.038	9.343		281
		Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	ō	0
	Retail			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
Consolidated data		Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0		0
Consolidated data		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		375	0	385	1,252	0		430	0	430	1,308	0	
		idit-obligation assets				433						460		_
	IRB Total ²					16,720						16,447		

							IRB Ap	proach					
				Aso	131/03/2024					Aso	30/06/2024		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	VAIGE		Of which: defaulted	and provisions
	Central banks and central governments Institutions	0 2.957	0	0 2.880	0 297	0	0	0 3.472	0	0 3.395	0 346	0	0
	Corporates	7,844	0	6,693	2,742	0	6	7,235	0	6,433	2,728		6
	Corporates - Of Which: Specialised Lending	2,971	0	2,694	1,429	0	2	2,954	0	2,596	1,463	0	2
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail 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	ě.	0		0	0	· ·	0		0
GERMANY	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0		0	0		0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME		0	0		0		0	0	ů	0		0
	Equity	42	0	43	238	0	ě	43	0	43	154		0
	Other non credit-obligation assets												
	IRB Total												

								IRB Ap	proach					
					As of	131/03/2024					Aso	30/06/2024		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments		Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, 14)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted	VA.00		Of which: defaulted	and provisions
		and central governments	78	0	78	13	0	0	85	0	85	14	0	0
	Institutions		615	0	615	198	0	0	826	0	828	254	0	0
	Corporates Corporates - Of Which: Specialised Lending		4,272	262	4,115	3,343	0	128	4,437	386	4,283	3,544		122
			3,199	262	3,043	2,834	0	125	3,220	386	3,066	2,913		119
	Corporates - Of Which: SME Retail			0	0	0	0		0	0		0		0
										0				
		Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME		0	0		0		0	0		0		0
UNITED STATES		Retail - Secured on real estate property - Of Which: non-SME												0
		Retail - Qualifying Revolving												0
		Retail - Other Retail		0	0		0		0	0		0		0
		Retail - Other Retail - Of Which: SME			0		0			0				
		Retail - Other Retail - Of Which: non-SME	i i		0	ė.	0		0	0		0		0
	Equity		224	0	224	563	0		251	0	251	634		
		dit-obligation assets	-											
	IRB Total													

								IR8 Ap						
								ino Ap	proacn					
					As o	31/03/2024					Aso	130/06/2024		
			Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
		colo EUR. No		Of which: defaulted	Value ³		Of which: defaulted	and provisions		Of which: defaulted	Value ²		Of which: defaulted	and provisions
	Central banks and cen		0	0	0		0		0	0		0	0	0
	Institutions		906	0	906	135	0	0	876	0	876	131	0	0
	Corporates		2,232	0	984	348	0	0	1,922	0	966	318	0	0
		ates - Of Which: Specialised Lending	0	0	0	0	0	0	50	0	50	11	0	0
			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
LUXEMBOURG		Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0		0		0
LOXETIDOONO		Retail - Secured on real estate property - Of Which: non-SME - Qualifying Revolving		0	0		0	0	0	0		0		0
		- Other Retail.												
	Pictail	Retail - Other Retail - Of Which: SME												
		Retail - Other Retail - Of Which: non-SME			0		0		0	0		0		0
	Equity	Natal: - Other Netal: - Of William Inth-SME				101			10	0	10	117		0
	Other non credit-oblig	ation assets	_			101			10		10	447		
	IRS Total													
	IND TOTAL		M. Original consum											

								IRB Ap	proach					
					Aso	31/03/2024					Aso	130/06/2024		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
		ks and central governments	10	0	10	2	0	0	11	0	11	3	0	0
	Institutions		2,309	0	2,309	337	0	0	1,762	0	1,762	268	0	0
	Corporates		3,204	218	3,157	1,571	0	93	3,183	124	3,138	1,607		80
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	2,636	218	2,589	1,393	0	93	2,663	124	2,617	1,443		80
	Retail	Corporates - Of Which: SME		0			0			0				
	Retail			0			0			0				
		Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME		0	0		0		0	0		0		0
UNITED KINGDOM		Retail - Secured on real estate property - Of Which: non-SME								0				
		Retail - Qualifying Revolving		0	0		0		0	0		0		0
		Retail - Other Retail		0	0		0		0	0		0		0
		Retail - Other Retail - Of Which: SME		0	0	0	0		0	0		0		0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0		0	0	0	0	0	0
	Equity		13	0	13	32	0	0	15	0	15	37	0	0
	Other non c	redit-obligation assets												
	IRS Total													

Credit Risk - IRB Approach

DakaBank Dautecha Gimzentrala

								IRB Ap	proach					
					As of	31/03/2024					As of	30/06/2024		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provision
		iks and central governments	0	0	0		0		0	0		0	0	0
	Institutions		2,164	0	2,164	337 950	0	0	2,058 2,156	0	2,058	319		0
	Corporates		2,181 1,445	187 187	2,168 1,432	950 697		12 12	2,156	187 187	2,134	837 609		11
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	1,645	187	1,432	697		12	1,424	187	1,402	609		11
	Retail	Corporates - Of Which: SME		0	0		0		0	0		0		0
	- Contract	Retail - Secured on real estate property												
		Retail - Secured on real estate property - Of Which: SME		0	0		0		0	0		0		0
FRANCE		Retail - Secured on real estate property - Of Which: non-SME		0	0	0	0		0	0		0		0
		Retail - Qualifying Revolving		0	0	0	0		0	0		0		0
		Retail - Other Retail	0	0	0	0	0	0	0	0	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		12	0	15	32	0	0	16	0	16	40	0	0
	Other non c	redit-obligation assets												
	IRS Total													

							IRB Ap	proach					
				Aso	31/03/2024					Aso	130/06/2024		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ²	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	VA.00		Of which: defaulted	and provisions
CANADA	Control banks and central generoments Institution Corporate Compounts. Of White Separation of Landing Compounts. Of White Separation of Landing Compounts. Of White Separation of Landing Result. Security on and Action properly Banks. Security on and Action properly. Of White School Banks. Security on and Action properly. Of White School Banks. One-Banks. Of Separation Of Separation Separation Banks. One-Banks. Of Separation Separation. Separation Banks. One-Banks. Of Separation Separation.	34 1,134 1,184 1,187 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	51 1,134 1,167 1,167 0 0 0 0 0	11 140 569 569 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 9 4 4 0 0 0 0	35 1,240 1,196 1,179 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	50 1,240 1,181 1,179 0 0 0 0	11 138 602 601 0 0 0 0	0 0 0 0 0 0 0 0 0	0 9 4 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
	Retar - Other Nation - Of Whitch: non-SME Equity Other non-credit-obligation assets 198 Total	12	0	12	33	0		12	0	12	33	· ·	0

								IRB Ap	proach					
					As o	131/03/2024					Aso	30/06/2024		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	VALUE		Of which: defaulted	and provisions		Of which: defaulted	VAIGE		Of which: defaulted	and provisions
	Institutions		0 256 765	0	0 240 710	0 43 302	0		0 271 850	0	0 255 799	0 42 313	0	0
	Corporates	Corporates - Of Which: Specialised Lending Corporates - Of Which: SHE	572 0	0	569 0	252 0	0	1 0	567 0	0	564 0	244 0	0	1 0
	Retail	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLANDS		Retail - Secured on real estate property - Of Which: SME 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 Retail - Other Retail Retail - Other Retail - Other Retail - Of Which: SME		0	0		0	0	0	0		0	0	0
	Equity		6	0	0 7	0 15	0	0	0 8	0	0 8	0 18	0	0
	Other non c	redit-obligation assets												

							IRBAp	proach					
				As o	31/03/2024					Aso	f 30/06/2024		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ²		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
SWEDEN	Control Jacks and Control generated Comprosite. Of theirs. Special and Leading Facial. Second on real or rain property. Of theirs and Facial. Second on real or rain property. Of theirs and Facial. Special and Leading property. Of theirs and Facial. Special and Leading property. Of theirs and Facial. Of the Pacial. Of theirs. Special. Of theirs. Special. Facial. Special. One Pacial. Of theirs. Special. Facial. Special. One Pacial. Of theirs. Special. Facial. Special. One Pacial. One Pacial. Of theirs. Special. Facial. Special. Special. Special. One Pacial. One Pacial	0 451 584 324 0 0 0 0 0 0	0 0 112 12 0 0 0 0 0	0 451 545 3365 0 0 0 0 0 0	0 62 534 435 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 22 21 0 0 0 0 0 0	0 450 523 383 0 0 0 0 0 0	0 0 78 78 0 0 0 0 0	0 450 508 288 0 0 0 0 0 0	0 61 3988 2999 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 21 21 0 0 0 0 0
	IRS Total												

							IRB Ap	proach					
				As o	31/03/2024					Aso	f 30/06/2024		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0 318	0	0	0	0 383	0	0 383	0	0	0
	Institutions Corporates	318 599		318 599	24 576	0	21	383 486	0	383 486	26 412		17
		268		268	576 459	0	21 21	486 157		486 157	412 320		17
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	268	0	268	459	0	21	157	0	157	320		17
	Corporates - Of Winter: SPIE		0	0		0		0	0		0		0
	Retail - Secured on real estate property												
	Retail - Secured on real estate property - Of Which: SME		0	0		0		0	0		0		0
NORWAY	Retail - Secured on real estate property - Of Which: non-SME	ė.	0	0	0	0		0	0		0		0
	Retail - Qualifying Revolving		0	0	0	0	0	0	0		0		0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	1	0	1	2	0	0	1	0	1	2		0
	Other non credit-obligation assets												
	IRS Total												

								IRB Ap	proach					
					As o	31/03/2024					As o	f 30/06/2024		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provision:
		ks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions		820	0	820	233	0	0	688	0	688	221	0	0
	Corporates		155	0	105	50	0	0	155	0	106	52	0	0
			148	0	98	34	0	0	148	0	99	35	0	0
			0	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	0
SWITZERLAND				0	0	0	0	0	0	0	0	0	0	0
SWITZEINERIND			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	0	0	0	0		0		0
		Retail - Other Retail - Of Which: non-SME		0	0	0	0		0	0		0		0
	Equity		6	0	6	16	0		6	0	6	17		0
		redit-obligation assets												
	IRS Total													



General governments exposures by country of the counterparty

							DekaBank Deutsche Girozer	ntrale						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M[Austria	1 1 1 1	0 3 1 5 5 0	0 1 1 5 0		0 0 0	0 3 0 0 5		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0
10-3M1 3M-1Y 12Y-2Y 12Y-3Y 13Y-5Y 13Y-5Y 15Y-10Y 10Y-70re Total	Belgium	3 3 140	0 4 0 8 2 35 143	0 0 0 8 8 0 15 1433		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 4 0 0 2 20 0	6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0
[0 - 3M[Bulgaria													
[0 - 3M[Cyprus													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Czech Republic													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Denmark													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Estonia													



General governments exposures by country of the counterparty

						[DekaBank Deutsche Girozer	ntrale						
							As of 31/12/2023							
						Dire	ect exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balar	ice sheet	
												***	eet exposures	
												Oπ-balance sr	leet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	itive fair value	Derivatives with	negative fair value			
			Total carrying amount of non-											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	derivative financial assets (net of short positions)											
			,		of which: Financial assets	of which: Financial assets at fair						Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value through profit or loss		of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0-3M[0		0	0	0	0		
[3M - 1Y [[1Y - 2Y [0	0		0	0		0	0	0	0		
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Finland		0	0		0	0		0	0	0	0		
[10Y - more Total			0 0	0		0	0		0	0	0	0		0
[0 - 3M[[3M - 1Y[0	0		0	0		0	0	0	0		
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [France	1:	0 11 11 25	8		0	3		0	0	0	0		
[57 - 107 [[107 - more		65	63 63	0		0	63		0	0	0	0		
Total 10-3MI		201	209	572 31 134		76 101	102	1:	850 1,150	0	50	0 0 355		0
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [Germany	40: 16:	165	265 43 265 170		0	120 123	19	560 616	-19 -31	595 645	100		
[3Y - 5Y [[5Y - 10Y [Germany	76: 80- 97:	761 804	265 170		52	583	128 530 473	2,335 4,085	-30 -53	660 1,216	55 0		
[10Y - more Total [0 - 3M [3,624		201 1,108		281	778 2,215	1,22		-59 -194	661 3,877	53 564		25
[3M-1Y] [1Y-2Y]														
[2Y - 3Y [13Y - 5Y 	Croatia													
[10Y - more Total														
[0-3M[[3M-1Y[
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Greece													
[5Y - 10Y [[10Y - more Total														
Total [0-3M[[3M-1Y[
[1Y - 2Y [[2Y - 3Y [Hungary													
[3Y - 5Y] [5Y - 10Y] [10Y - more	Transgary													
Total [0-3M]	1		4	0		0	4		0	0	0	0		
[3M-1Y[[1Y-2Y[0	0		0	0		0	0	0	0		
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Ireland		2 2 5 5	0 2 6		0	2 3		0	0	0	0		
f10Y - more Total	<u> </u>	11	17 18 5 46	18		0	0		0	0	0	0		0
[0 - 3M [0	0		0	0		0	0	0	0		
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Italy		5 5	0		0	5 5		0	0	0	0		
[5Y - 10Y [[10Y - more]		0	0		0	0		0	0	0	0		
Total	1	10	10	0		0	10		0	0	0	0		0



General governments exposures by country of the counterparty

						D	ekaBank Deutsche Girozer	ntrale						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	tives		Off balar	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M[Latvia	11 13 31	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 16 0 34 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		15.
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [3Y - 10Y] [10Y - more Total	Lithuania		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		
0 - 3M 3M - 1Y 1M - 2Y 1Y - 2Y 2Y - 3Y 3Y - 5Y	Luxembourg													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Malta													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Netherlands		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Poland		0 5 3 1 1 2 5 5	1		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 5 3 0 0 5 0		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Portugal		0 0 0	6		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M[Romania													



General governments exposures by country of the counterparty

						L	ekaBank Deutsche Girozer	ntrale						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balar	ce sheet	
					No. de doubles (in a sign)	ssets by accounting portfolio		Derivatives with po	alah sa dalam dala	D. d. ada and an ada	n negative fair value	Off-balance st	eet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net		NOI-DENVALVE IIIAIICIAL A	ssers by accounting portional		Denvauves wun po:	nive ian value	Delivatives with	i negative ian value			Risk weighted exposure amount
		marica asses	of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [134 - 17] 114 - 27] 127 - 37] 137 - 57] 157 - 107] 107 - more Total	Slovakia		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 1		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 2 0 0		0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Slovenia		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 2 2 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0	0 0 0 0		0
10 - 3M 13M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	Spain	6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 6 1		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 2 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0.3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Sweden													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	United Kingdom	5.	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 53		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0		0
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Iceland	5.	3 53	53		0	0	,	0	0	U	0		U
Total [0 - 3M[[3M - 11'[[1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [100' - more Total	Liechtenstein													
[0 - 3M] [1 3M - 1Y] [1 1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Norway													



General governments exposures by country of the counterparty

						D	ekaBank Deutsche Girozer	itrale						
							As of 31/12/2023			_		_		
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Australia													
[0 - 3M [] 3M - 1Y [] 17 - 2Y [] 2Y - 3Y [] 3Y - 5Y [] 15Y - 10Y [] 10Y - more Total	Canada	11 12 13 13	0 0 5 15 0 17 0 17 2 49	0 0 15 0 0 0		0 0 0 0 17 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		7
0 - 3M 3M - 1Y 1M - 2Y 1Y - 2Y 2Y - 3Y 3Y - 5Y	Hong Kong													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Japan													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	u.s.	299	1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 295 0		0 0 0 0 0	1 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	China													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Switzerland													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Other advanced economies non EEA													



General governments exposures by country of the counterparty

							ekaBank Deutsche Girozer	ntrale						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	eet				Derivat	ives		Off balan	ice sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	ittive fair value	Denvatives with	negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative fluancial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Other Central and eastern Europe Countries non EEA													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Middle East													
10 - 3Mf 13M - 1Y1 11Y - 2Y1 12Y - 3Y1 13Y - 5Y1 15Y - 10Y1 10Y - more	Latin America and the Caribbean													
[0.3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Africa	0 0 36 124 0 41	0 0 0 35 124 0 41	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 35 124 0 41		0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0	
Total 10 - 3M1 [3M - 1Y[[1Y - 2Y] [2Y - 3Y[[3Y - 5Y[[5Y - 10Y] [10Y - more Total	Others	201 202 55 6 66 49 27 294	200 26 55 6 6 49 27 294 523	0 26 55 6 66 21 1 294 469		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	200 0 0 0 28 25 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0	8 0 0 0 0 0	0 0 0 0 0 0	

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 March 2018.

[1] Information on sovereign exposures is only available for institutions that have zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

(3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparts (other than sovereigh) on sovereigh credit ink (i), e. CDS, financial guarantees) booked in all the accounting portfolio (on off balance sheet), Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereigh) with full or partial government guarantees by central, regional and local governments.

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

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

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

List America: Agentina, Belias, Boliva, Estat, Chile, Colombia, Costa Rica, Deminica, Costa Rica, Deminica, Perus And Barbudo, Anaba, Bahamas, Barbados, Cayman Islands, Caba, French Guisna, Guadeloope, Montinique, Puerto Rica, Saint Barbdéemy, Turls And Circos Islands, Vilgo Islands (Bittas), Vilgo Islands (Bittas),

Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

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

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

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



General governments exposures by country of the counterparty

							DekaBank Deutsche Girozer	ntrale						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Netional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M[Austria	0 0 0 0 5	0 3 0 0 5	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	0 3 0 0 0 5		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		
10 a 3 M I [3 M - 1 Y] [1 Y - 2 Y] [1 Y - 2 Y] [2 Y - 3 Y] [3 Y - 5 Y] [5 Y - 10 Y] [10 Y - more Total	Belgium	0 0 10 2 34 66 120	0 0 10 2 2 5 34 69 120	0 8 8 0 7 6 6 8		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 2 5 27 0	6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0.3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Bulgaria													
[0.3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Cyprus													
[0 - 3M[Czech Republic													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Denmark													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Estonia													



General governments exposures by country of the counterparty

						D	ekaBank Deutsche Girozer	ntrale						
							As of 30/06/2024			_		_	_	
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balar	ice sheet	
												Off-balance st	neet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M[Finland		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 4 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	France	12 6 45	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 2 0 6 0 488		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 3 75 62 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M[Germany	17 42 30 26 1,24 1,88 99 4.48	7 177 0 420 7 307 3 263 6 1,246 5 1,085 1 991	51 303 226 54 270 117 211 1,233		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	126 98 81 168 677 916 780 2.845	453	5 2,920 3 2,960 8 2,762	-28	0 670 720 490 505 936 665	24 0 53		25
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Croatia													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Greece													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hungary													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Ireland	1	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 17 17		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 2 0 7 8 0 17		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		
[0-3M[3M-1Y 11-2Y 2Y-3Y 3Y-5Y 5Y-10Y 10Y-more	Italy	4 4 9 9	0 0 3 3 4 4 4 4 4 3 3 3 5 5 4 5 5 9 9 9 9 0 0 0 0 0	0 0 0 45 99		0 0 0 0 0 0 0 0 0 0	0 3 4 3 0 0		0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0		
Total	1	15	4 154	143	1	0	10	1	0		0	0		0



General governments exposures by country of the counterparty

						D	ekaBank Deutsche Girozer	ntrale						
				_			As of 30/06/2024		_	_			_	
						Dire	ct exposures							
	(min EUR)			On balance sh	neet				Derivat	tives		Off balar	nce sheet	
												Off-balance sh	neet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M[Latvia	1 1 3	0 0 11 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	() ()		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 11 0 30 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [3Y - 10Y] [10Y - more Total	Lithuania		0 0	6		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	Luxembourg													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Malta													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Netherlands	88	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6 6 6 6 83		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Poland		5 0 3 0 3 3 3 8 8 9	6		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5 0 3 0 0 8 0		0 0 0	0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Portugal	a d	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6 6 6 6 6 6 6		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M] [1 3M - 1Y] [1 1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Romania			-										



General governments exposures by country of the counterparty

						D	ekaBank Deutsche Girozer	ntrale						
				_			As of 30/06/2024			_		_		
						Dire	ct exposures							
	(min EUR)			On balance sh	neet				Derivat	ives		Off balar	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0.3M[13M-1Y 11Y-2Y 2Y-3Y 3Y-5Y 5Y-10Y 20Y-more	Slovakia		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 2 2 0 0		0 0 0 0 0	0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Stovenia		2 0 0 2 2 2 0 0 0 0			0 0 0	0 0 2 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		
10-3MI 13M-1YI [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] 10Y-more	Spain	5	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6 6 6 6 5 5		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 2 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Sweden													
[0.3M[[3M.1Y] [1Y.2Y] [2Y.3Y] [3Y.5Y] [5Y.10Y] 10Y-more	United Kingdom	5.5	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6 6 6 7 5 5		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Iceland													
[0.3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] 110Y-more	Liechtenstein													
[0.3M[13M-1Y 11Y-2Y 2Y-3Y 3Y-5Y 5Y-10Y 10Y-more	Norway													



General governments exposures by country of the counterparty

						D	ekaBank Deutsche Girozer	itrale						
							As of 30/06/2024			_		_		
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Australia													
[0 - 3M [] 3M - 1Y [] 17 - 2Y [] 2Y - 3Y [] 3Y - 5Y [] 15Y - 10Y [] 10Y - more Total	Canada	() () () () ()	0 8 7 7 7 9 10 10 17 17	0 8 7 0 0 0		0 0 0 0 17 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		7
0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	Hong Kong													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Japan													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	u.s.	293	0 0 0 0 0 0 0 0 297 0 7	0 0 0 0 0 297 0		0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M[China													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Switzerland													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Other advanced economies non EEA													



General governments exposures by country of the counterparty

							ekaBank Deutsche Girozer	itrale						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	tives		Off balar	nce sheet	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives wit	n negative fair value	Off-balance st	heet exposures	
														Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0-3M[[3M-11]] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Other Central and eastern Europe countries non EEA													
[0-3M] [3M-1Y] [11-2Y] [12-2Y] [27-3Y] [33-5Y] [53-10Y [100'-more Total	Middle East													
10 - 3M 13M - 14 14 - 24	Latin America and the Caribbean													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Africa	0 0 29 112 0 43	0 0 0 29 112 0 43	0 0 0 0 0	() () () () () () () () () ()	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 29 112 0 43	0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0		
Total 10 - 3Mf [3M - 11] [11 - 22] [12 - 22] [27 - 37] [37 - 57] [57 - 107] [107 - more Total	Others	244 24 0 0 23 104 206 216	24 0 0 23 104 206 216	1 216	6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	183 0 0 0 0 102 205 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0		0

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 March 2018.

[1] Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and least receivables". Country of treatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to botal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparts (other than sovereigh) on sovereigh credit ink (i), e. CDS, financial guarantees) booked in all the accounting portfolio (on off balance sheet), Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereigh) with full or partial government guarantees by central, regional and local governments.

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

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

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

List America: Agentina, Belias, Boliva, Estat, Chile, Colombia, Costa Rica, Deminica, Costa Rica, Deminica, Perus And Barbudo, Anaba, Bahamas, Barbados, Cayman Islands, Caba, French Guisna, Guadeloope, Montinique, Puerto Rica, Saint Barbdéemy, Turls And Circos Islands, Vilgo Islands (Bittas), Vilgo Islands (Bittas),

Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

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

(?) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of eQ4.

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



Performing and non-performing exposures DekaBank Deutsche Girozentrale

									Desabolis Deut.	Jene Onozemane								
					As of 30/09/2023									As of 31/12/2023				
		Gros	ss carrying amount/ Nominal a	amount		Accumulated impairs credit risk and provisi	nent, accumulated negative ch	anges in fair value due to			Gross	carrying amount/ Nominal a	mount		Accumulated impairs credit risk and provis	ment, accumulated negative cha	nges in fair value due to	
		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-perform	ming exposures ³	Collaterals and financial guarantees received on non- performing exposures		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-perform	ng exposures ²	Collaterals and financial guarantees received on non- performing exposures
(mole EUR)				Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ⁸					Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ⁸	
Cash balances at central banks and other demand deposits	16,42			0 0					0 0	12,108			0		0	0		
Debt securities (including at amortised cost and fair value)	10,51			0 0		12		,		10,387			0		0 1			
Central banks		0		0 0					0 0		0		0		0	0		0
General governments	986	0		0 0					0 0	688			0		0	0		0
Credit institutions	4,98			0 0		10			0 0	5,513			0		0 1	0		0
Other financial corporations	2,12	0		0 0		1			0 0	1,790			0		0	0		0
Non-financial corporations	2,42	0		0 0		1			0 0	2,390			0		0	0		0
Loans and advances(including at amortised cost and fair value)	53,111	33	491	8 498	401	95	125	12	5 372	44,607	14	726	726	62	17:	168	16	8 558
Central banks	433			0 0	0				0 0	121	. 0		0		0	0		0
General governments	2,461	20		0 0	0	1			0 0	2,361	. 0		0		0 :	. 0		0
Credit institutions	23,85	0		0 0					0 0	18,519	0		0		0	0		0
Other financial corporations	9,16	0		0 0		2			0 0	6,667		60	60	6	10	1 4		4 56
Non-financial corporations	17,18	14	491	8 498	401	92	125	12	5 372	16,925	14	666	666	56	16	7 164	16	4 502
of which: small and medium-sized enterprises	8,654	14	241	0 240	143	58	4		4 237	8,683	14	426	426	32	117	57	5	7 369
of which: Loans collateralised by commercial immovable property	7,74	14	431	0 430	332	44	114	11	4 315	7,722	14	596	596	49	101	153	15	3 443
Households	11	0		0 0					0 0	11			0		0	0		0
of which: Loans collateralised by residential immovable property		0		0 0					0 0		0		0		0	0		0
of which: Credit for consumption		0		0 0					0 0		0		0		0	0		0
DEBT INSTRUMENTS other than HFT	80,04	33	491	8 498	401	107	125	12	5 372	67,102	14	726	726	62	9 18	168	16	6 558
OFF-BALANCE SHEET EXPOSURES	12,09			6		76	6		6 0	12,479			3		3 7	3		3 0

For the definition of non-centromise encourses sizease refer to Arcicle 47 acts of Residution (IU) No 575/2023 CORN

**Institution sport has the cumulative amount of expected confit issues since initial exception for flauncial institution sport has the cumulative amount of expected confit issues increased in the financial institution sport has the cumulative amount of expected confit issues in certain failure (and financial institution sport has cumulative amount of expected confit issues in certain failure (and financial institution sport has cumulative amount of expected confit issues in certain failure (and financial institution sport has cumulative amount of expected confit issues in certain failure (and financial institution sport has cumulative amount of expected confit issues in certain failure (and financial institution sport has cumulative amount of expected confit issues in the confit institution sport has confit in the confit institution of expected confit institution of expected confit institution in the confit institution of expected confit institution of expected confit institution in the confit institution of expected confit institution in the confit in the confit institution in the confit institution in the confit institution in the confit institution in the confit in the confit institution in the confit in

[&]quot;First so-planes sheetime, accounted in graphers and accounted in approximate and accounted in a point of the account of the a



Performing and non-performing exposures DekaBank Deutsche Girozentrale

ſ					As of 31/03/2024									As of 30/06/2024				
		Gros	carrying amount/Nominal a	mount		Accumulated impairs credit risk and provis	nent, accumulated negative ch	anges in fair value due to	Collaterals and financial		Gros:	s carrying amount/ Nominal a	mount		Accumulated impairs credit risk and provisi	nent, accumulated negative ch	inges in fair value due to	Collaterals and financial
		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-perform	ning exposures ³	guarantees received on non- performing exposures		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-perform	ing exposures ³	guarantees received on non- performing exposures
(min ELIR)				Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ⁸			,		Of which: defaulted	Of which Stage 3 ⁶			Of which Stage 3 ⁸	
Cash balances at central banks and other demand deposits	12,124								0	11,700	0				0	0	-	0
Debt securities (including at amortised cost and fair value)	12,281	. 0				14			0	12,900	0		۰		13	0		۰
Central banks		0							0		0		0		0	0		0
General governments	1,554	0	0						0	1,700	0				0	0		0
Credit institutions	6,288	0	0			9			0	6,630	0				9	0		0
Other financial corporations	1,983	0				:			0	2,000	0				1	0		
Non-financial corporations	2,456	0				4			0	2,568	0				4	0		
Loans and advances (including at amortised cost and fair value)	49,416	0	760	760	663	3 179	186	18	574	50,096	58	821	828	73	2 143	204	19	559
Central banks	72	0	0				0		0	21	. 0		0			0		0
General governments	2,876	0	0						0	2,396	0					0		0
Credit institutions	22,158	0	0						0	24,141	. 0					0		0
Other financial corporations	7,697	0	59	55	56	9	4		55	7,217	9 0	59	59	9	5	4		54
Non-financial corporations	16,597	0	701	701	604	17:	182	17	519	16,291	58	769	769	67	137	200	19	505
of which: small and medium-sized enterprises	8,365	0	462	462	366	112	70	60	392		0					0		۰
of which: Loans collateralised by commercial immovable property	7,685	0	637	637	54:	111	171	160	466	7,578	58	661	668	57	91	185	18	466
Households	16	0				9			0	27	9 0				0	0		0
of which: Loans collateralised by residential immovable property		0				9			0		0				0	0		0
of which: Credit for consumption		0				9			0		0				0	0		0
DEBT INSTRUMENTS other than HFT	73,822	0	760	760	663	3 190	186	18:	574	74,696	58	821	828	73	2 157	204	19	559
OFF-BALANCE SHEET EXPOSURES	11,946		14	14	14	79	14	1	. 0	11,085		2:	21	2	1 76	16	1	

(Fig. Fig. 8 a basines and secretary and sec



Forborne exposures

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

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

^{OP}For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ("Accumulated impairment, accumulated changes in fair value due to credit risk and provisions") is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

^{OT} The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances (excluding loans and advances classified as held for sale, cash balances at Learntal banks and other demand deposits) of 5% or



Forborne exposures

DekaBank Deutsche Girozentrale

			As of 31/0	03/2024					As of 30/	06/2024		
	Gross carrying exposures wit measures			exposures with	Collateral and financia on exposures with fo	al guarantees received rbearance measures	Gross carryin; exposures wit measures			exposures with	Collateral and financia on exposures with fo	
		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
(mln EUR)		•	•									
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	U	U	0
Debt securities (including at amortised cost and fair value)	0	U	U	U	U	0	U	U	U	U	U	Ü
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	0	0	0	0	0		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	1,543	576	158	126	1,276	450	1,902	604	167	113	1,565	476
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	141	59	4	4	136	55	140	59	4	4	136	54
Non-financial corporations	1,403	517	154	122	1,140	395	1,762	545	163	108	1,429	422
of which: small and medium-sized enterprises	928	304	35	10	784		0	0	0	0	0	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	1,543	576	158	126	1,276		1,902	604	167	113	1,565	
Loan commitments given	3	3	3	3	0	0	8	3	1	1	4	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice ³	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit	0						0					

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

(2) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/461-115 on Supervisory reporting, However, for the off-balance sheet instruments, he same item ('Accumulated impairment, accumulated ranges in fair value due to credit risk and provisions) is disclosed consistently with the FINREP sign convention. This is because in the size is convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

(3) The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or



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

(min EUR) 124 125 56