



2022 EU-wide Transparency Exercise

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.

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Key Metrics

DekaBank Deutsche Girozentrale

(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	4,668	4,716	5,165	5,131	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	4,668	4,716	5,165	5,131	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	5,271	5,314	5,764	5,729	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	5,271	5,314	5,764	5,729	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	6,058	6,075	6,499	6,439	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	6,058	6,075	6,499	6,439	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	31,070	30,944	31,143	32,526	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	31,070	30,944	31,143	32,526	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	15.02%	15.24%	16.59%	15.77%	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	15.02%	15.24%	16.59%	15.77%	(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	16.97%	17.17%	18.51%	17.61%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	16.97%	17.17%	18.51%	17.61%	(C 01.00 (r0015,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	19.50%	19.63%	20.87%	19.80%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	19.50%	19.63%	20.87%	19.80%	(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	92,649	85,105	93,265	94,077	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	5.69%	6.24%	6.18%	6.09%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR

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Leverage ratio

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(mln EUR, %)		As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	5,271	5,314	5,764	5,729	C 47.00 (r0320,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
A.2	Tier 1 capital - fully phased-in definition	5,266	5,314	5,764	5,729	C 47.00 (r0310,c0010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	92,649	85,105	93,265	94,077	C 47.00 (r0300,c0010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	92,649	85,105	93,265	94,077	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	5.69%	6.24%	6.18%	6.09%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	5.68%	6.24%	6.18%	6.09%	[A.2]/[B.2]	

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Capital

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		(in EUR, %)						
		As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION	
OWN FUNDS Transitional period	A	OWN FUNDS	6,058	6,075	6,499	6,439	C.01.00 (0050,0050)	Articles 4(18) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	4,668	4,716	5,165	5,131	C.01.00 (0020,0050)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	382	432	431	431	C.01.00 (0030,0050)	Articles 36(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	4,872	4,872	5,191	5,191	C.01.00 (0130,0050)	Articles 36(1) points (c), 36(2) and 36(1) points (a) and (f) of CRR
	A.1.3	Accumulated other comprehensive income	-183	-183	-72	-72	C.01.00 (0190,0050)	Articles 4(50), 36(1) point (e) and 36(1) point (f) of CRR
	A.1.4	Other Reserves	0	0	0	0	C.01.00 (0200,0050)	Articles 4(17) and 36(1) point (a) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C.01.00 (0210,0050)	Articles 4(12), 36(1) point (f) and 36(1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C.01.00 (0220,0050)	Article 81 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-149	-145	-173	-187	C.01.00 (0250,0050)	Articles 52 to 55 and 36(1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-189	-187	-178	-179	C.01.00 (0280,0050) + C.01.00 (0290,0050)	Articles 4(13), 36(1) point (b) and 37 of CRR, Articles 4(15), 36(1) point (b) and 37 point (a) of CRR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences not of associated DTAs	-4	-4	-2	-2	C.01.00 (0370,0050)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IBB shortfall of credit risk adjustments to expected losses	-53	-63	-24	-28	C.01.00 (0380,0050)	Articles 36(1) point (e), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	0	C.01.00 (0390,0050)	Articles 4(20), 36(1) point (a) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C.01.00 (0400,0050)	Articles 4(22), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C.01.00 (0440,0050)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C.01.00 (0460,0050) + C.01.00 (0460,0050) + C.01.00 (0470,0050) + C.01.00 (0471,0050) + C.01.00 (0472,0050)	Articles 4(30), 36(1) point (k) (i) and (ii) and 89 to 91 of CRR, Articles 36(1) point (k) (i), 24(3) point (b), 24(1) point (b) and 258 of CRR, Article 36(1) point (k) (ii) and 270(3) of CRR, Article 36(1) point (k) (iv) and 153(8) of CRR and Article 36(1) point (k) (v) and 155(4) of CRR
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C.01.00 (0460,0050)	Articles 36(1) point (k) (i), 24(3) point (b), 24(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C.01.00 (0480,0050)	Articles 4(27), 36(1) point (l), 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C.01.00 (0490,0050)	Articles 36(1) point (c) and 38, Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C.01.00 (0500,0050)	Articles 4(27), 36(1) point (l), 43, 45, 47, 48(1) point (b), 4(1) and (3) and 71 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	0	0	C.01.00 (0510,0050)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	0	0	0	0	C.01.00 (0510,0050)	Articles 36(1) point (m) and Article 470 of CRR
	A.1.18B	(-) Minimum value commitment shortfalls	-8	-6	-8	-14	C.01.00 (0514,0050)	Articles 36(1) point (n) and Article 133(2) of CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C.01.00 (0520,0050)	Article 36(1) point (i) of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C.01.00 (0524,0050)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	0	0	C.01.00 (0520,0050)	-
	A.1.21	Transitional adjustments	0	0	0	0	CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.20)	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C.01.00 (0520,0050)	Articles 48(1) to (3), and 48 to 48 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C.01.00 (0520,0050)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C.01.00 (0520,0050)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	604	599	599	599	C.01.00 (0530,0050)	Article 41 of CRR
	A.2.1	Additional Tier 1 Capital instruments	599	599	599	599	C.01.00 (0540,0050) + C.01.00 (0570,0050)	-
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C.01.00 (0570,0050)	-
A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C.01.00 (0600,0050) + C.01.00 (0670,0050) + C.01.00 (0670,0050) + C.01.00 (0670,0050) + C.01.00 (0670,0050) + C.01.00 (0670,0050) + C.01.00 (0670,0050)	-	
A.2.4	Additional Tier 1 transitional adjustments	5	0	0	0	C.01.00 (0660,0050) + C.01.00 (0660,0050) + C.01.00 (0670,0050)	-	
A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	5,271	5,314	5,764	5,729	C.01.00 (0510,0050)	Article 25 of CRR	
A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	787	761	735	709	C.01.00 (0570,0050)	Article 71 of CRR	
A.4.1	Tier 2 Capital instruments	787	761	735	709	C.01.00 (0570,0050) + C.01.00 (0690,0050)	-	
A.4.2	Other Tier 2 Capital components and deductions	0	0	0	0	C.01.00 (0590,0050) + C.01.00 (0600,0050) + C.01.00 (0600,0050) + C.01.00 (0600,0050) + C.01.00 (0600,0050) + C.01.00 (0600,0050) + C.01.00 (0600,0050) + C.01.00 (0600,0050) + C.01.00 (0600,0050) + C.01.00 (0600,0050)	-	
A.4.3	Tier 2 transitional adjustments	0	0	0	0	C.01.00 (0680,0050) + C.01.00 (0690,0050) + C.01.00 (0690,0050)	-	
OWN FUNDS REQUIREMENTS	B	TOTAL RISK EXPOSURE AMOUNT	31,070	30,944	31,143	32,526	C.02.00 (0010,0050)	Articles 92(3), 95, 96 and 98 of CRR
B.1	Of which: Transitional adjustments included	0	0	0	0	C.02.00 (0010,0040)	-	
CAPITAL RATIOS (%) Transitional period	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	15.02%	15.24%	16.59%	15.77%	CA1 (1)	-
	C.2	TIER 1 CAPITAL RATIO (transitional period)	16.97%	17.17%	18.51%	17.61%	CA1 (2)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	19.50%	19.63%	20.87%	19.80%	CA2 (3)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	4,668	4,716	5,165	5,131	CA1-A.1.13-A.1.21-MINA.2-A.1.13-A.1.21-A.1.14-MINA.4-A.1.21-A.1.13-A.1.21	-
	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	15.02%	15.24%	16.59%	15.77%	(D.1)/(B.1)	-
Memo Items	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C.01.00 (0440,0050)	-
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C.01.00 (0440,0050)	-
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C.01.00 (0440,0050)	-
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C.01.00 (0440,0040)	-

(1) The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation. Fully loaded CET1 capital ratio estimation is based on the formula stated in column "COREP CODE" - please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Pillar 3 disclosure.



2022 EU-wide Transparency Exercise

Overview of Risk exposure amounts

DekaBank Deutsche Girozentrale

	RWAs				COREP CODE
	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	
(min EUR, %)					
Credit risk (excluding CCR and Securitisations) ¹	18,004	18,380	18,353	18,567	C 02.00 (r0040, c0010) - [C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0470, c0010) + C 02.00 (r0460, c0010)]
Of which the standardised approach	4,435	4,021	3,505	3,295	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	12,220	12,750	13,220	13,594	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	836	939	973	950	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	3,362	3,075	3,068	3,164	C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0460, c0010)]
Credit valuation adjustment - CVA	551	358	643	885	C 02.00 (r0640, c0010)
Settlement risk	0	0	1	0	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	0	0	0	0	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	5,586	5,588	5,487	5,792	C 02.00 (r0520, c0010)
Of which the standardised approach	2,891	2,777	2,641	3,037	C 02.00 (r0530, c0010)
Of which IMA	2,695	2,811	2,846	2,755	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*(c0010,c0100),C 24.00*(c0010, c0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	3,522	3,500	3,546	3,571	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	3,522	3,500	3,546	3,571	C 02.00 (r0620, c0010)
Other risk exposure amounts	45	44	44	546	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	31,070	30,944	31,143	32,526	

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.

2022 EU-wide Transparency Exercise
P&L
DekaBank Deutsche Girozentrale

(mln EUR)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022
Interest income	608	811	214	459
Of which debt securities income	64	82	20	43
Of which loans and advances income	290	388	105	228
Interest expenses	487	648	165	360
(Of which deposits expenses)	94	124	29	63
(Of which debt securities issued expenses)	31	41	10	23
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	2	10	1	2
Net Fee and commission income	1,166	1,621	421	782
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	16	16	3	6
Gains or (-) losses on financial assets and liabilities held for trading, net	111	169	204	572
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	27	30	-4	-7
Gains or (-) losses from hedge accounting, net	9	12	7	16
Exchange differences (gain or (-) loss), net	-7	-10	0	3
Net other operating income /(expenses)	-54	-16	-3	-2
TOTAL OPERATING INCOME, NET	1,391	1,996	679	1,472
(Administrative expenses)	728	1,062	247	496
(Cash contributions to resolution funds and deposit guarantee schemes)	79	79	96	82
(Depreciation)	43	61	16	33
Modification gains or (-) losses, net	2	2	0	1
(Provisions or (-) reversal of provisions)	-2	0	0	-7
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	-1	0	0	1
(Other provisions)	-1	-1	0	-8
Of which pending legal issues and tax litigation ¹⁾	0	12	0	0
Of which restructuring ²⁾	0	-33	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)	-26	-1	-16	-49
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	-26	-1	-16	-49
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	0	0	0	0
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	0	-6	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	569	791	336	919
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	383	537	215	613
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	383	537	215	613
Of which attributable to owners of the parent	383	537	215	613

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."

2022 EU-wide Transparency Exercise

Total Assets: fair value and impairment distribution

DekaBank Deutsche Girozentrale

(mín EUR)	As of 30/09/2021				As of 31/12/2021				As of 31/03/2022				As of 30/06/2022				References
	Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			
		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3	
Cash, cash balances at central banks and other demand deposits	21,006				18,587				21,581				20,235				IAS 1.54 (f)
Financial assets held for trading	17,717	7,081	8,860	1,775	16,668	6,613	9,619	435	15,976	5,221	9,484	1,271	16,392	4,253	11,738	401	IFRS 7.8(a)(i); IFRS 9. Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	1,429	273	751	405	1,335	223	765	346	1,439	221	763	455	1,586	180	760	646	IFRS 7.8(a)(i); 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	4,313	1,977	2,337	0	3,680	1,630	2,049	0	2,792	1,279	1,513	0	2,183	775	1,408	0	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	50,622				47,618				55,649				59,977				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	200	0	200	0	92	0	92	0	139	0	139	0	205	0	205	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0				0				0				0				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	1,121				1,176				1,302				1,398				
TOTAL ASSETS	96,409				89,155				98,878				101,975				IAS 1.9(a), I.G 6

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

(mín EUR)	As of 30/09/2021						As of 31/12/2021						As of 31/03/2022						As of 30/06/2022						References	
	Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾				
	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets		
Financial assets at fair value through other comprehensive income	Debt securities	4,314	0	0	0	0	0	0	3,680	0	0	0	0	0	2,792	0	0	0	0	0	2,183	0	0	0	0	Annex V.Part 1.31, 44(b)
	Loans and advances	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at amortised cost	Debt securities	5,374	20	0	-3	-3	0	5,582	18	0	-2	-3	0	6,778	74	0	-3	-4	0	7,477	83	0	-3	-3	0	Annex V.Part 1.31, 44(b)
	Loans and advances	41,659	3,444	276	-11	-72	-61	38,702	3,164	330	-11	-76	-86	45,265	3,366	331	-12	-62	-85	49,536	2,676	344	-12	-36	-84	Annex V.Part 1.32, 44(a)

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

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

2022 EU-wide Transparency Exercise

Breakdown of liabilities

DekaBank Deutsche Girozentrale

(mln EUR)

LIABILITIES:	Carrying amount				References
	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	
Financial liabilities held for trading	28,891	28,726	31,093	33,535	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	482	470	258	244	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	59,284	51,809	59,320	59,244	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ¹	0	0	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	221	384	481	926	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	481	457	409	330	IAS 37.10; IAS 1.54(l)
Tax liabilities	132	173	293	450	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	748	776	431	432	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	90,240	82,795	92,285	95,162	IAS 1.9(b);IG 6
TOTAL EQUITY	6,169	6,360	6,593	6,814	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	96,409	89,155	98,878	101,975	IAS 1.IG6

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

2022 EU-wide Transparency Exercise

Breakdown of liabilities

DekaBank Deutsche Girozentrale

(mln EUR)

Breakdown of financial liabilities by instrument and by counterparty sector		Carrying amount				References
		As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	
Derivatives		6,400	6,330	8,725	12,656	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	265	196	153	86	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
	Debt securities	573	423	740	920	Annex V.Part 1.31
Deposits	Central banks	3,464	3,460	3,455	3,465	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	1,427	1,688	3,519	4,056	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	342	340	579	961	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	18,513	13,472	15,665	17,537	Annex V.Part 1.42(c),44(c)
	of which: Current accounts / overnight deposits	1,921	1,093	1,462	1,941	ECB/2013/33 Annex 2.Part 2.9.1
	Other financial corporations	25,264	24,284	27,427	24,316	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	18,401	17,570	18,914	19,820	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	1,636	1,572	1,792	1,844	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	1,367	1,311	1,543	1,607	ECB/2013/33 Annex 2.Part 2.9.1
	Households	963	966	1,030	993	Annex V.Part 1.42(f), 44(c)
of which: Current accounts / overnight deposits	882	912	976	978	Annex V.Part 1.42(f), 44(c)	
Debt securities issued		29,937	28,344	27,793	27,029	Annex V.Part 1.37, Part 2.98
Of which: Subordinated Debt securities issued		293	289	286	285	Annex V.Part 1.37
Other financial liabilities		437	654	853	1,046	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		88,879	81,389	91,152	93,949	

2022 EU-wide Transparency Exercise

Market Risk

DekaBank Deutsche Girozentrale

	SA		IM										IM										
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum item)		STRESSED VaR (Memorandum item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum item)		STRESSED VaR (Memorandum item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	
			MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE		MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE		
(min EUR)																							
	As of 30/09/2021	As of 31/12/2021	As of 30/09/2021										As of 31/12/2021										
Traded Debt Instruments	1,639	1,446	23	8	164	53						34	9	169	48								
Of which: General risk	0	0	23	8	164	53						34	9	169	48								
Of which: Specific risk	1,639	1,446	0	0	0	0						0	0	0	0								
Equities	952	812	55	19	32	12						51	15	30	7								
Of which: General risk	0	0	55	19	32	12						51	15	30	7								
Of which: Specific risk	952	812	0	0	0	0						0	0	0	0								
Foreign exchange risk	267	485	0	0	0	0						0	0	0	0								
Commodities risk	0	0	0	0	0	0						0	0	0	0								
Total	2,857	2,744	60	21	156	51	0	0	0	0	0	64	19	161	46	0	0	0	0	0	0	0	2,811
	As of 31/03/2022	As of 30/06/2022	As of 31/03/2022										As of 30/06/2022										
Traded Debt Instruments	1,540	1,475	38	11	161	38						46	14	133	34								
Of which: General risk	0	0	38	11	161	38						46	14	133	34								
Of which: Specific risk	1,540	1,475	0	0	0	0						0	0	0	0								
Equities	758	1,194	51	14	31	10						51	14	40	7								
Of which: General risk	0	0	51	14	31	10						51	14	40	7								
Of which: Specific risk	758	1,194	0	0	0	0						0	0	0	0								
Foreign exchange risk	275	241	0	0	0	0						0	0	0	0								
Commodities risk	0	0	0	0	0	0						0	0	0	0								
Total	2,574	2,910	67	19	161	42	0	0	0	0	0	73	20	148	32	0	0	0	0	0	0	0	2,755

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.

2022 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

Deutsche Bank Deutsche Grozentrale

	Standardised Approach							
	As of 30/09/2021				As of 31/12/2021			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
Consolidated data	19,510	19,726	0	0	17,310	18,669	0	0
Central governments or central banks	7,062	6,979	0	0	6,481	6,379	0	0
Regional governments or local authorities	1,329	1,274	0	0	1,185	1,125	0	0
Public sector entities	10	10	0	0	10	10	0	0
Multilateral Development Banks	375	375	0	0	314	314	0	0
International Organisations	9,857	9,866	119	0	8,362	8,361	109	0
Institutions	2,510	2,488	2,488	0	2,447	2,362	2,345	0
Corporates	0	0	0	0	0	0	0	0
of which: SME	195	188	113	0	159	132	88	0
Secured by mortgages on immovable property	33	33	17	0	33	33	17	0
of which: SME	0	0	0	0	0	0	0	0
Exposures in default	0	0	0	0	0	0	0	0
Items associated with particularly high risk	0	0	0	0	0	0	0	0
Covered bonds	64	64	4	0	46	46	4	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective Investments undertakings (CIU)	23	23	50	0	47	47	62	0
Equity	309	309	742	0	309	309	743	0
Other assessments	0	0	0	0	0	0	0	0
Standardised Total²	41,272	42,099	4,463	0	37,617	39,000	4,642	0

¹ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
² Standardised Total does not include the securitisation portfolio unless in the results prior to the 2012 reform.
³ Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of country exposure covering up to 9% of total original exposure or Top 10 countries ranked by original exposure, calculated as of last quarter.

	Standardised Approach							
	As of 30/09/2021				As of 31/12/2021			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
GERMANY	48,974	48,974	0	0	47,936	47,936	0	0
Central governments or central banks	6,977	6,974	0	0	6,481	6,379	0	0
Regional governments or local authorities	1,324	1,243	0	0	1,181	1,145	0	0
Public sector entities	10	10	0	0	10	10	0	0
Multilateral Development Banks	0	0	0	0	0	0	0	0
International Organisations	8,827	8,827	46	0	8,222	8,222	27	0
Institutions	2,080	2,073	2,061	0	1,993	1,990	1,889	0
Corporates	0	0	0	0	0	0	0	0
of which: SME	194	188	113	0	159	132	88	0
Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
Exposures in default	0	0	0	0	0	0	0	0
Items associated with particularly high risk	0	0	0	0	0	0	0	0
Covered bonds	640	640	0	0	449	449	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective Investments undertakings (CIU)	233	233	315	0	226	226	183	0
Equity	309	309	742	0	309	309	743	0
Other assessments	45	45	38	0	45	45	38	0
Standardised Total²	48,974	48,974	4	0	47,936	47,936	4	0

¹ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
² Total value adjustments and provisions per country of country exposure excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2021				As of 31/12/2021			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
UNITED STATES	0	0	0	0	0	0	0	0
Central governments or central banks	0	0	0	0	0	0	0	0
Regional governments or local authorities	0	0	0	0	0	0	0	0
Public sector entities	0	0	0	0	0	0	0	0
Multilateral Development Banks	0	0	0	0	0	0	0	0
International Organisations	0	0	0	0	0	0	0	0
Institutions	1	1	1	0	1	1	1	0
Corporates	21	21	20	0	18	18	17	0
of which: SME	0	0	0	0	0	0	0	0
Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
Exposures in default	0	0	0	0	0	0	0	0
Items associated with particularly high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective Investments undertakings (CIU)	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0
Other assessments	0	0	0	0	0	0	0	0
Standardised Total²	0	0	0	0	0	0	0	0

¹ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
² Total value adjustments and provisions per country of country exposure excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2021				As of 31/12/2021			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
UNITED KINGDOM	0	311	0	0	0	329	0	0
Central governments or central banks	0	0	0	0	0	0	0	0
Regional governments or local authorities	0	0	0	0	0	0	0	0
Public sector entities	0	0	0	0	0	0	0	0
Multilateral Development Banks	0	0	0	0	0	0	0	0
International Organisations	0	0	0	0	0	0	0	0
Institutions	5	5	2	0	5	5	2	0
Corporates	7	7	6	0	7	7	6	0
of which: SME	0	0	0	0	0	0	0	0
Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
Exposures in default	0	0	0	0	0	0	0	0
Items associated with particularly high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective Investments undertakings (CIU)	13	13	12	0	19	19	20	0
Equity	0	0	0	0	0	0	0	0
Other assessments	0	0	0	0	0	0	0	0
Standardised Total²	0	311	0	0	0	329	0	0

¹ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
² Total value adjustments and provisions per country of country exposure excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2021				As of 31/12/2021			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
FRANCE	52	55	0	0	64	64	0	0
Central governments or central banks	0	0	0	0	0	0	0	0
Regional governments or local authorities	0	0	0	0	0	0	0	0
Public sector entities	2	2	0	0	2	2	0	0
Multilateral Development Banks	0	0	0	0	0	0	0	0
International Organisations	0	0	0	0	0	0	0	0
Institutions	5	5	2	0	5	5	2	0
Corporates	7	7	6	0	7	7	6	0
of which: SME	0	0	0	0	0	0	0	0
Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
Exposures in default	0	0	0	0	0	0	0	0
Items associated with particularly high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective Investments undertakings (CIU)	17	17	14	0	16	16	14	0
Equity	0	0	0	0	0	0	0	0
Other assessments	0	0	0	0	0	0	0	0
Standardised Total²	52	55	0	0	64	64	0	0

¹ Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
² Total value adjustments and provisions per country of country exposure excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2021				As of 31/12/2021			
		Original Exposure ⁽¹⁾	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ⁽³⁾
(in EUR, %)									
LUXEMBOURG	Central governments or central banks	11	11	0	0	11	11	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	2	2	0	0
	Corporates	38	38	38	0	38	38	38	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective Investments Undertakings (CIU)	37	37	36	0	27	27	28	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽²⁾				0				0	

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

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

		Standardised Approach							
		As of 30/09/2021				As of 31/12/2021			
		Original Exposure ⁽¹⁾	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ⁽³⁾
(in EUR, %)									
CANADA	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	11	11	11	0	11	11	0	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective Investments Undertakings (CIU)	0	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽²⁾				0				0	

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

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

		Standardised Approach							
		As of 30/09/2021				As of 31/12/2021			
		Original Exposure ⁽¹⁾	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ⁽³⁾
(in EUR, %)									
SWITZERLAND	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	7	7	3	0	7	7	4	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective Investments Undertakings (CIU)	2	2	2	0	3	3	3	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽²⁾				0				0	

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

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

		Standardised Approach							
		As of 30/09/2021				As of 31/12/2021			
		Original Exposure ⁽¹⁾	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ⁽³⁾
(in EUR, %)									
NETHERLANDS	Central governments or central banks	17	16	0	0	19	12	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	2	2	0	0	2	2	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	19	19	16	0	14	14	11	0
	Corporates	18	18	18	0	11	11	11	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective Investments Undertakings (CIU)	11	11	10	0	11	11	10	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽²⁾				0				0	

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

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

		Standardised Approach							
		As of 30/09/2021				As of 31/12/2021			
		Original Exposure ⁽¹⁾	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ⁽³⁾
(in EUR, %)									
SPAIN	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective Investments Undertakings (CIU)	11	11	0	0	16	16	11	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽²⁾				0				0	

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

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

		Standardised Approach							
		As of 30/09/2021				As of 31/12/2021			
		Original Exposure ⁽¹⁾	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ⁽³⁾
(in EUR, %)									
SWEDEN	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	7	7	2	0	10	10	3	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
Collective Investments Undertakings (CIU)	3	3	3	0	3	3	3	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽²⁾				0				0	

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

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

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
Consolidated data	Central governments or central banks	20,931	22,262	0	0	19,541	20,864	0	0
	Regional governments or local authorities	5,360	5,295	0	0	4,661	4,321	0	0
	Public sector entities	915	1,339	0	0	668	1,037	0	0
	Multilateral Development Banks	12	12	0	0	11	11	0	0
	International Organisations	15	15	0	0	15	15	0	0
	Institutions	8,325	8,325	114	0	9,085	9,085	115	0
	Corporates	2,164	2,658	2,054	0	1,933	1,832	1,812	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	157	131	88	0	147	123	83	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	64	63	32	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	536	528	0	0	458	457	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective investments undertakings (CIU)	462	462	557	0	508	508	511	0	
Equity	289	289	687	0	289	289	687	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total⁴	39,248	46,735	3,332	0	37,199	38,695	3,323	0	

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

(2) Standardised Total does not include the Securitisation position unless in the results prior to the 2019 exercise.

(3) Only the most relevant countries are disclosed. These have been selected under the following risk. Countries of counterparties covering up to 95% of total original exposure or Top 10 countries ranked by original exposure, published in of last quarter.

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
GERMANY	Central governments or central banks	20,679	22,679	0	0	19,359	19,359	0	0
	Regional governments or local authorities	5,360	5,295	0	0	4,661	4,321	0	0
	Public sector entities	910	1,161	0	0	662	852	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	8,805	8,805	38	0	8,847	8,847	38	0
	Corporates	1,738	1,629	1,608	0	1,555	1,454	1,441	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	156	131	88	0	147	122	83	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	487	487	0	0	416	416	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective investments undertakings (CIU)	220	220	243	0	218	218	236	0	
Equity	289	289	687	0	289	289	687	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total⁴	39,248	46,735	3,332	0	37,199	38,695	3,323	0	

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

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

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
UNITED STATES	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	24	24	23	0	21	21	19	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective investments undertakings (CIU)	0	0	0	0	128	128	106	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total⁴	0	0	0	0	0	0	0	0	

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

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

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
UNITED KINGDOM	Central governments or central banks	0	312	0	0	0	312	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	5	5	2	0	5	5	2	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective investments undertakings (CIU)	15	15	16	0	22	22	18	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total⁴	0	317	0	0	0	317	0	0	

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

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

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
FRANCE	Central governments or central banks	70	70	0	0	32	32	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	2	2	0	0	2	2	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	51	51	22	0	48	48	26	0
	Corporates	45	44	44	0	11	11	11	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	11	11	0	0	11	11	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective investments undertakings (CIU)	17	17	15	0	12	12	10	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised Total⁴	0	118	0	0	0	118	0	0	

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

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

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
LUXEMBOURG	Central governments or central banks	11	11	0	10	10	0	0	
	Regional governments or local authorities	0	0	0	0	0	0	0	
	Public sector entities	0	0	0	0	0	0	0	
	Multilateral Development Banks	0	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	0	
	Institutions	0	0	0	1	1	0	0	
	Corporates	330	328	326	311	311	311	311	
	of which: SME	0	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	0	
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	
	of which: SME	0	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	0	
	Covered bonds	0	0	0	0	0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0		
Collective Investments Undertakings (CIU)	9	9	66	6	6	6	27		
Equity	0	0	0	0	0	0	0		
Other exposures	0	0	0	0	0	0	0		
Standardised Total ²			0				0		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty includes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
CANADA	Central governments or central banks	0	0	0	0	0	0	0	
	Regional governments or local authorities	0	0	0	0	0	0	0	
	Public sector entities	0	0	0	0	0	0	0	
	Multilateral Development Banks	0	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	0	
	Institutions	0	0	0	0	0	0	0	
	Corporates	112	112	112	112	112	112	112	
	of which: SME	0	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	0	
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	
	of which: SME	0	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	0	
	Covered bonds	0	0	0	0	0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0		
Collective Investments Undertakings (CIU)	16	16	11	18	18	18	13		
Equity	0	0	0	0	0	0	0		
Other exposures	0	0	0	0	0	0	0		
Standardised Total ²			0				0		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty includes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
SWITZERLAND	Central governments or central banks	0	0	0	0	0	0	0	
	Regional governments or local authorities	0	0	0	0	0	0	0	
	Public sector entities	0	0	0	0	0	0	0	
	Multilateral Development Banks	0	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	0	
	Institutions	13	13	6	13	13	6	13	
	Corporates	0	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	0	
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	
	of which: SME	0	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	0	
	Covered bonds	0	0	0	0	0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0		
Collective Investments Undertakings (CIU)	0	0	0	0	0	0	0		
Equity	0	0	0	0	0	0	0		
Other exposures	0	0	0	0	0	0	0		
Standardised Total ²			0				0		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty includes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
NETHERLANDS	Central governments or central banks	20	166	0	2	120	0	0	
	Regional governments or local authorities	0	0	0	0	0	0	0	
	Public sector entities	2	2	0	2	2	0	0	
	Multilateral Development Banks	0	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	0	
	Institutions	10	10	13	10	10	13	13	
	Corporates	13	11	0	13	13	0	0	
	of which: SME	0	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	0	
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	
	of which: SME	0	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	0	
	Covered bonds	5	5	0	5	5	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0		
Collective Investments Undertakings (CIU)	11	11	11	9	9	9	9		
Equity	0	0	0	0	0	0	0		
Other exposures	0	0	0	0	0	0	0		
Standardised Total ²			0				0		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty includes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
SPAIN	Central governments or central banks	0	0	0	0	0	0	0	
	Regional governments or local authorities	0	0	0	0	0	0	0	
	Public sector entities	0	0	0	0	0	0	0	
	Multilateral Development Banks	0	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	0	
	Institutions	11	11	6	11	11	6	11	
	Corporates	0	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	0	
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	
	of which: SME	0	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	0	
	Covered bonds	0	0	0	0	0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0		
Collective Investments Undertakings (CIU)	0	0	0	0	0	0	0		
Equity	0	0	0	0	0	0	0		
Other exposures	0	0	0	0	0	0	0		
Standardised Total ²			0				0		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty includes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2022				As of 30/06/2022			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ²
(in EUR, %)									
SWEDEN	Central governments or central banks	0	0	0	0	0	0	0	
	Regional governments or local authorities	0	0	0	0	0	0	0	
	Public sector entities	0	0	0	0	0	0	0	
	Multilateral Development Banks	0	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	0	
	Institutions	10	10	3	10	10	5	5	
	Corporates	0	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	0	
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	
	of which: SME	0	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	0	
	Covered bonds	6	6	2	6	6	2	2	
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0		
Collective Investments Undertakings (CIU)	0	0	0	0	0	0	0		
Equity	0	0	0	0	0	0	0		
Other exposures	0	0	0	0	0	0	0		
Standardised Total ²			0				0		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty includes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		IRB Approach											
		As of 30/09/2021					As of 31/12/2021						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions			
(mln EUR, %)	Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted				
Consolidated data	Central banks and central governments	309	0	27	4	0	1	394	0	118	22	0	1
	Institutions	12,149	0	12,068	2,013	0	8	8,457	0	8,274	1,752	0	8
	Corporates	29,925	285	25,325	13,478	0	135	30,656	341	25,132	13,506	0	135
	Corporates - Of Which: Specialised Lending	15,941	285	15,473	6,171	0	121	16,312	341	15,899	4,896	0	121
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	
Equity	315	0	324	636	0	0	368	0	364	699	0	0	
Other non credit-obligation assets													
IRB Total ³				16,843						17,349			

(1) Original exposure, unlike Exposure value, is reported before taking IRB account any effect due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects).
 (2) IRB Total does not include the Securitisation position unlike in the results prior to the 2015 exercise.
 (3) Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of counterparty covering up to 95% of total original exposure or Top 10 countries ranked by original exposure, calculated as of last quarter.

		IRB Approach											
		As of 30/09/2021					As of 31/12/2021						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions			
(mln EUR, %)	Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted				
GERMANY	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	4,295	0	4,295	265	0	1	4,256	0	4,402	281	0	1
	Corporates	7,970	1	5,747	2,538	0	13	8,123	1	5,946	2,846	0	13
	Corporates - Of Which: Specialised Lending	2,744	1	2,634	852	0	9	2,828	1	2,613	1,239	0	9
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	
Equity	73	0	76	224	0	0	73	0	73	221	0	0	
Other non credit-obligation assets													
IRB Total ³													

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

		IRB Approach											
		As of 30/09/2021					As of 31/12/2021						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions			
(mln EUR, %)	Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted				
UNITED STATES	Central banks and central governments	2	0	0	0	0	4	0	4	0	0	0	0
	Institutions	762	0	768	366	0	2	768	0	758	268	0	2
	Corporates	4,185	52	4,005	3,114	0	19	4,171	124	3,989	2,971	0	19
	Corporates - Of Which: Specialised Lending	2,783	52	2,778	2,336	0	14	2,739	124	2,729	2,256	0	15
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	
Equity	117	0	117	285	0	0	153	0	153	372	0	0	
Other non credit-obligation assets													
IRB Total ³													

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

		IRB Approach											
		As of 30/09/2021					As of 31/12/2021						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions			
(mln EUR, %)	Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted				
UNITED KINGDOM	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	2,233	0	2,233	498	0	2	1,880	0	1,880	268	0	2
	Corporates	3,670	150	3,662	1,479	0	46	3,862	155	3,835	1,586	0	46
	Corporates - Of Which: Specialised Lending	3,103	150	3,095	1,259	0	46	3,154	155	3,157	1,329	0	46
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	
Equity	6	0	6	18	0	0	9	0	9	20	0	0	
Other non credit-obligation assets													
IRB Total ³													

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

		IRB Approach											
		As of 30/09/2021					As of 31/12/2021						
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions			
(mln EUR, %)	Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted				
FRANCE	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	1,136	0	1,136	345	0	2	1,498	0	1,498	362	0	2
	Corporates	2,296	0	2,294	1,071	0	6	2,424	0	2,396	1,113	0	6
	Corporates - Of Which: Specialised Lending	1,565	0	1,522	611	0	5	1,640	0	1,602	860	0	5
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	
Equity	23	0	25	34	0	0	27	0	27	36	0	0	
Other non credit-obligation assets													
IRB Total ³													

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

2022 EU-wide Transparency Exercise
Credit Risk - IRB Approach

DeLaBank Deutsche Girozentrale

		IRB Approach									
		As of 30/09/2021					As of 31/12/2021				
		Original Exposure¹	Exposure Value²	Risk exposure amount	Value adjustments and provisions	Original Exposure¹	Exposure Value²	Risk exposure amount	Value adjustments and provisions		
(in EUR, %)											
LUXEMBOURG	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	716	0	716	125	0	0	548	0	548	74
	Corporates	3,061	0	1,465	1,314	0	0	3,130	0	1,495	1,358
	Corporates - Of Which: Specialised Lending	75	0	75	17	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	
Equity	1	0	1	4	0	0	2	0	2	4	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	
IRB Total											

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

		IRB Approach									
		As of 30/09/2021					As of 31/12/2021				
		Original Exposure¹	Exposure Value²	Risk exposure amount	Value adjustments and provisions	Original Exposure¹	Exposure Value²	Risk exposure amount	Value adjustments and provisions		
(in EUR, %)											
CANADA	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	60	0	65	14	0	0	70	0	17	0
	Corporates	1,173	0	1,173	479	0	1	1,281	0	1,280	539
	Corporates - Of Which: Specialised Lending	1,173	0	1,173	479	0	1	1,281	0	1,280	539
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	
Equity	6	0	6	16	0	0	9	0	9	24	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	
IRB Total											

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

		IRB Approach									
		As of 30/09/2021					As of 31/12/2021				
		Original Exposure¹	Exposure Value²	Risk exposure amount	Value adjustments and provisions	Original Exposure¹	Exposure Value²	Risk exposure amount	Value adjustments and provisions		
(in EUR, %)											
SWITZERLAND	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	715	0	643	100	0	0	739	0	686	107
	Corporates	357	0	355	82	0	0	361	0	360	74
	Corporates - Of Which: Specialised Lending	127	0	126	44	0	0	122	0	111	32
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	
Equity	6	0	6	15	0	0	7	0	7	17	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	
IRB Total											

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

		IRB Approach									
		As of 30/09/2021					As of 31/12/2021				
		Original Exposure¹	Exposure Value²	Risk exposure amount	Value adjustments and provisions	Original Exposure¹	Exposure Value²	Risk exposure amount	Value adjustments and provisions		
(in EUR, %)											
NETHERLANDS	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	194	0	131	46	0	0	167	0	144	43
	Corporates	927	0	625	344	3	3	947	0	621	330
	Corporates - Of Which: Specialised Lending	408	0	398	194	0	0	398	0	389	174
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	
Equity	15	0	16	34	0	0	15	0	15	31	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	
IRB Total											

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

		IRB Approach									
		As of 30/09/2021					As of 31/12/2021				
		Original Exposure¹	Exposure Value²	Risk exposure amount	Value adjustments and provisions	Original Exposure¹	Exposure Value²	Risk exposure amount	Value adjustments and provisions		
(in EUR, %)											
SPAIN	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	465	0	405	157	0	1	468	0	458	151
	Corporates	332	0	331	125	0	0	345	0	344	129
	Corporates - Of Which: Specialised Lending	91	0	90	38	0	0	86	0	85	46
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	
Equity	7	0	8	19	0	0	7	0	7	19	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	
IRB Total											

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

		IRB Approach									
		As of 30/09/2021					As of 31/12/2021				
		Original Exposure¹	Exposure Value²	Risk exposure amount	Value adjustments and provisions	Original Exposure¹	Exposure Value²	Risk exposure amount	Value adjustments and provisions		
(in EUR, %)											
SWEDEN	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	60	0	60	12	0	0	67	0	67	17
	Corporates	435	0	397	197	2	2	429	0	392	209
	Corporates - Of Which: Specialised Lending	263	0	225	142	0	0	226	0	221	154
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	
Equity	2	0	2	3	0	0	1	0	1	3	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	
IRB Total											

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

		IRB Approach											
		As of 31/03/2022					As of 30/06/2022						
	(in EUR, %)	Original Exposure ^a		Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a		Exposure Value ^b	Risk exposure amount	Value adjustments and provisions		
		Of which defaulted			Of which defaulted		Of which defaulted			Of which defaulted			
Consolidated data	Central banks and central governments	377	0	104	20	0	1	437	0	171	32	0	1
	Institutions	11,295	0	11,118	1,991	0	1	14,659	0	14,571	2,274	0	1
	Corporates	31,675	341	25,995	14,185	0	173	33,343	354	27,547	14,361	0	167
	Corporates - Of Which: Specialised Lending	16,088	341	16,270	8,875	0	282	16,085	254	16,245	8,211	0	146
	Corporates - Of Which: SME	2	0	0	0	0	0	2	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	
Equity	371	0	379	973	0	0	358	0	364	950	0	0	
Other non credit-obligation assets	0	0	0	655	0	0	0	0	0	728	0	0	
IRB Total^c				17,824						18,346			

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

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

(3) Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of counterparty covering up to 95% of total original exposure or Top 10 countries ranked by original exposure, calculated as of last quarter.

		IRB Approach											
		As of 31/03/2022					As of 30/06/2022						
	(in EUR, %)	Original Exposure ^a		Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a		Exposure Value ^b	Risk exposure amount	Value adjustments and provisions		
		Of which defaulted			Of which defaulted		Of which defaulted			Of which defaulted			
GERMANY	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	
	Institutions	1,368	0	3,143	392	0	6,466	0	6,411	423	0	0	
	Corporates	8,779	1	6,430	3,294	0	7	9,413	1	7,021	3,690	0	4
	Corporates - Of Which: Specialised Lending	3,024	1	2,680	1,376	0	6	3,021	1	2,775	1,298	0	3
	Corporates - Of Which: SME	2	0	0	0	0	2	0	0	0	0	0	
	Retail	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: non-SME	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	
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0		
Equity	75	0	78	232	0	0	50	0	52	158	0	0	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0		
IRB Total													

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

		IRB Approach											
		As of 31/03/2022					As of 30/06/2022						
	(in EUR, %)	Original Exposure ^a		Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a		Exposure Value ^b	Risk exposure amount	Value adjustments and provisions		
		Of which defaulted			Of which defaulted		Of which defaulted			Of which defaulted			
UNITED STATES	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	
	Institutions	0	0	0	0	0	0	0	0	0	0	0	
	Corporates	4,980	124	4,388	2,769	0	52	6,690	133	6,693	2,814	0	49
	Corporates - Of Which: Specialised Lending	3,139	124	3,123	2,162	0	40	3,295	133	3,281	2,096	0	36
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: non-SME	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	
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0		
Equity	154	0	154	380	0	0	201	0	201	506	0	0	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0		
IRB Total													

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

		IRB Approach											
		As of 31/03/2022					As of 30/06/2022						
	(in EUR, %)	Original Exposure ^a		Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a		Exposure Value ^b	Risk exposure amount	Value adjustments and provisions		
		Of which defaulted			Of which defaulted		Of which defaulted			Of which defaulted			
UNITED KINGDOM	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	
	Institutions	1,859	0	1,859	313	0	0	1,891	0	1,891	295	0	0
	Corporates	3,938	153	3,901	1,679	0	63	4,650	154	4,624	1,624	0	62
	Corporates - Of Which: Specialised Lending	3,228	153	3,221	1,494	0	63	3,389	154	3,385	1,361	0	62
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: non-SME	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	
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0		
Equity	8	0	8	15	0	0	9	0	9	19	0	0	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0		
IRB Total													

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

		IRB Approach											
		As of 31/03/2022					As of 30/06/2022						
	(in EUR, %)	Original Exposure ^a		Exposure Value ^b	Risk exposure amount	Value adjustments and provisions	Original Exposure ^a		Exposure Value ^b	Risk exposure amount	Value adjustments and provisions		
		Of which defaulted			Of which defaulted		Of which defaulted			Of which defaulted			
FRANCE	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	
	Institutions	1,456	0	1,456	316	0	0	1,811	0	1,811	353	0	0
	Corporates	2,388	0	2,352	1,125	0	4	2,350	0	2,311	1,089	0	4
	Corporates - Of Which: Specialised Lending	1,644	0	1,579	826	0	4	1,555	0	1,536	777	0	3
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: non-SME	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	
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0		
Equity	30	0	31	65	0	0	12	0	14	29	0	0	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0		
IRB Total													

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

2022 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

DekaBank Deutsche Girozentrale

As of 31/12/2021

(min EUR)		Direct exposures														Risk weighted exposure amount		
Residual Maturity	Country / Region	On balance sheet				Derivatives				Off balance sheet		Nominal	Provisions					
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value					Off-balance sheet exposures			
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortized cost	Carrying amount	Notional amount	Carrying amount	Notional amount							
	Spain																	
I 0 - 3M f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
I 3M - 1Y f		5	5	0	0	0	0	0	5	0	0	0	0	0	0	0	0	0
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
I 3Y - 5Y f		2	2	0	0	0	0	0	2	0	0	0	0	0	0	0	0	0
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
I 10Y - more	79	79	79	0	0	0	0	79	0	0	0	0	0	0	0	0	0	
Total	86	86	79	0	0	0	0	79	0	0	0	0	0	0	0	0	0	
	Sweden																	
I 0 - 3M f		45	45	45	0	0	0	0	45	0	0	0	0	0	0	0	0	0
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
I 1Y - 2Y f		7	7	7	0	0	0	0	7	0	0	0	0	0	0	0	0	0
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
I 10Y - more	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total	52	52	52	0	0	0	0	52	0	0	0	0	0	0	0	0	0	
	United Kingdom																	
I 0 - 3M f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
I 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
I 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
I 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
I 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
I 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
I 10Y - more	376	376	376	0	0	0	0	376	0	0	0	0	0	0	0	0	0	
Total	376	376	376	0	0	0	0	376	0	0	0	0	0	0	0	0	0	
	Iceland																	
I 0 - 3M f																		
I 3M - 1Y f																		
I 1Y - 2Y f																		
I 2Y - 3Y f																		
I 3Y - 5Y f																		
I 5Y - 10Y f																		
I 10Y - more																		
Total																		
	Liechtenstein																	
I 0 - 3M f																		
I 3M - 1Y f																		
I 1Y - 2Y f																		
I 2Y - 3Y f																		
I 3Y - 5Y f																		
I 5Y - 10Y f																		
I 10Y - more																		
Total																		
	Norway																	
I 0 - 3M f																		
I 3M - 1Y f																		
I 1Y - 2Y f																		
I 2Y - 3Y f																		
I 3Y - 5Y f																		
I 5Y - 10Y f																		
I 10Y - more																		
Total																		
	Australia																	
I 0 - 3M f																		
I 3M - 1Y f																		
I 1Y - 2Y f																		
I 2Y - 3Y f																		
I 3Y - 5Y f																		
I 5Y - 10Y f																		
I 10Y - more																		
Total																		
	Canada																	
I 0 - 3M f																		
I 3M - 1Y f																		
I 1Y - 2Y f																		
I 2Y - 3Y f																		
I 3Y - 5Y f																		
I 5Y - 10Y f																		
I 10Y - more	21	21	21	0	0	0	0	21	0	0	0	0	0	0	0	0	0	
Total	21	21	21	0	0	0	0	21	0	0	0	0	0	0	0	0	0	
	Hong Kong																	
I 0 - 3M f																		
I 3M - 1Y f																		
I 1Y - 2Y f																		
I 2Y - 3Y f																		
I 3Y - 5Y f																		
I 5Y - 10Y f																		
I 10Y - more																		
Total																		

2022 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

DekaBank Deutsche Girozentrale

As of 31/12/2021

		Direct exposures														Risk weighted exposure amount		
		On balance sheet				Derivatives				Off balance sheet								
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures						
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortized cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions					
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
f 0 - 3M f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
f 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
f 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
f 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
f 3Y - 5Y f		55	54	0	0	0	0	54	0	0	0	0	0	0	0	0	0	
f 5Y - 10Y f		107	106	0	0	0	0	106	0	0	0	0	0	0	0	0	53	
f 10Y - more		28	28	0	0	0	0	28	0	0	0	0	0	0	0	27	0	
Total		190	188	0	0	0	0	188	0	0	0	0	0	0	0	87	-1	0
f 0 - 3M f	Africa	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
f 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
f 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
f 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
f 3Y - 5Y f		55	54	0	0	0	0	54	0	0	0	0	0	0	0	0	0	0
f 5Y - 10Y f		107	106	0	0	0	0	106	0	0	0	0	0	0	0	0	0	53
f 10Y - more		28	28	0	0	0	0	28	0	0	0	0	0	0	0	27	0	0
Total		190	188	0	0	0	0	188	0	0	0	0	0	0	0	87	-1	0
f 0 - 3M f	Others	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
f 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
f 1Y - 2Y f		92	92	0	0	0	0	92	0	0	0	0	0	0	0	0	0	0
f 2Y - 3Y f		171	171	0	0	0	0	171	0	0	0	0	0	0	0	0	0	0
f 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
f 5Y - 10Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
f 10Y - more		36	36	0	0	0	0	36	0	0	0	0	0	0	0	0	0	0
Total		332	332	37	0	295	0	0	0	0	0	0	0	0	0	0	0	0

Notes and definitions

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

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

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees

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

(4) The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions

the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

(5) Residual countries not reported separately in the Transparency exercise

Regions:

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

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

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

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, Tanzania, United Republic Of, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

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

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

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

2022 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

DekaBank Deutsche Girozentrale

As of 30/06/2022

(min EUR)		Direct exposures															Risk weighted exposure amount
Residual Maturity	Country / Region	On balance sheet								Derivatives				Off balance sheet			
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures					
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortized cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions				
f 0 - 3M f	Africa	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
f 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
f 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
f 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
f 3Y - 5Y f		51	50	0	0	0	0	50	0	0	0	0	4	0	0	0	0
f 5Y - 10Y f		111	111	0	0	0	0	111	0	0	0	0	0	41	0	0	0
f 10Y - more	36	36	0	0	0	0	36	0	0	0	0	0	23	0	0	0	
Total		198	197	0	0	0	197	0	0	0	0	0	68	0	0	0	0
f 0 - 3M f	Others	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
f 3M - 1Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
f 1Y - 2Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
f 2Y - 3Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
f 3Y - 5Y f		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
f 5Y - 10Y f		1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
f 10Y - more	30	30	30	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		32	32	32	0	0	0	0	0	0	0	0	0	0	0	0	0

Notes and definitions

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

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

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees

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

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

(5) Residual countries not reported separately in the Transparency exercise

Regions:

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

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

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

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, Tanzania, United Republic Of, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

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

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

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

2022 EU-wide Transparency Exercise
Performing and non-performing exposures
Deutsche Bank Deutsche Genzentrale

	As of 30/09/2021										As of 31/12/2021													
	Gross carrying amount/ Nominal amount					Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ⁽¹⁾					Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount/ Nominal amount					Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ⁽¹⁾					Collaterals and financial guarantees received on non-performing exposures		
	Of which performing but past due >30 days and <=90 days		Of which non-performing ⁽²⁾			On performing exposures ⁽³⁾	On non-performing exposures ⁽³⁾		Of which performing but past due >30 days and <=90 days	Of which non-performing ⁽²⁾		On performing exposures ⁽³⁾	On non-performing exposures ⁽³⁾		Collaterals and financial guarantees received on non-performing exposures									
			Of which: defaulted	Of which Stage 3			Of which Stage 3						Of which: defaulted	Of which Stage 3			Of which Stage 3							
Cash balances at central banks and other demand deposits	21,003	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	9,758	0	0	0	0	6	0	0	0	9,345	0	0	0	0	5	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	2,748	0	0	0	0	0	0	0	0	2,247	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	2,625	0	0	0	0	0	0	0	0	2,528	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	2,468	0	0	0	0	1	0	0	0	2,511	0	0	0	0	1	0	0	0	0	0	0	0	0	0
Non-financial corporations	1,917	0	0	0	0	4	0	0	0	2,059	0	0	0	0	4	0	0	0	0	0	0	0	0	0
Loans and advances (including at amortised cost and fair value)	45,596	0	276	276	276	84	61	61	212	42,411	0	330	330	330	87	86	86	242	0	0	0	0	0	0
Central banks	872	0	0	0	0	0	0	0	0	734	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	3,048	0	0	0	0	2	0	0	0	3,131	0	0	0	0	2	0	0	0	0	0	0	0	0	0
Credit institutions	14,002	0	0	0	0	0	0	0	0	10,644	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	10,377	0	0	0	0	2	0	0	0	10,106	0	0	0	0	2	0	0	0	0	0	0	0	0	0
Non-financial corporations	17,275	0	276	276	276	80	61	61	212	17,768	0	330	330	330	83	86	86	242	0	0	0	0	0	0
of which: small and medium-sized enterprises	7,778	0	41	41	41	38	16	16	26	8,047	0	118	118	118	44	27	27	91	0	0	0	0	0	0
of which: Loans collateralised by commercial immovable property	2,682	0	162	162	162	42	38	38	127	7,042	0	238	238	238	28	62	62	178	0	0	0	0	0	0
Households	21	0	0	0	0	0	0	0	0	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
of which: Loans collateralised by residential immovable property	0	0	0	0	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS OTHER THAN MTF	76,357	0	276	276	276	90	61	61	212	70,340	0	330	330	330	92	86	86	242	0	0	0	0	0	0
OFF-BALANCE SHEET EXPOSURES	12,869	0	0	0	0	90	0	0	0	12,292	0	0	0	0	84	0	0	0	0	0	0	0	0	0

⁽¹⁾ For the definition of non-performing exposures please refer to Article 4(7a)(2) of Regulation (EU) No 575/2013 (CRD).

⁽²⁾ Institutions report here the cumulative amount of assessed credit losses since initial recognition for financial instruments subject to impairment and provisions for off-balance sheet exposures.

⁽³⁾ Institutions report here the cumulative amount of assessed credit losses since initial recognition for financial instruments subject to impairment and provisions for off-balance sheet exposures.

⁽⁴⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the PFRBP framework (paragraphs F 10.00 / F 19.00), 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 PFRBP sign convention. This is because, based on the sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

⁽⁵⁾ From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit engaged at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2022 EU-wide Transparency Exercise
Performing and non-performing exposures
 Deutsche Girozentrale

	As of 31/03/2022										As of 30/06/2022										
	Gross carrying amount/ Nominal amount					Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ⁽¹⁾					Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount/ Nominal amount					Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ⁽¹⁾				
	Of which performing but past due > 30 days and <=90 days		Of which non-performing ⁽²⁾			On performing exposures ⁽³⁾	On non-performing exposures ⁽³⁾			Of which performing but past due > 30 days and <=90 days		Of which non-performing ⁽²⁾			On performing exposures ⁽³⁾	On non-performing exposures ⁽³⁾					
			Of which: defaulted	Of which Stage 3				Of which Stage 3				Of which: defaulted	Of which Stage 3			Of which Stage 3					
Cash balances at central banks and other demand deposits	21,579	0	0	0	0	0	0	0	0	20,332	0	0	0	0	0	0	0	0	0	0	
Debt securities (including at amortised cost and fair value)	9,707	0	0	0	0	7	0	0	0	9,804	0	0	0	0	6	0	0	0	0	0	
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
General governments	1,680	0	0	0	0	0	0	0	1,417	0	0	0	0	0	0	0	0	0	0	0	
Credit institutions	3,277	0	0	0	0	1	0	0	0	3,375	0	0	0	1	0	0	0	0	0	0	
Other financial corporations	2,473	0	0	0	0	1	0	0	2,136	0	0	0	1	0	0	0	0	0	0	0	
Non-financial corporations	2,277	0	0	0	0	5	0	0	2,476	0	0	0	4	0	0	0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	49,392	0	331	331	331	74	85	85	243	53,055	1	344	344	344	49	84	84	84	258		
Central banks	1,516	0	0	0	0	0	0	0	0	2,127	0	0	0	0	0	0	0	0	0	0	
General governments	2,461	0	0	0	0	1	0	0	0	2,461	0	0	0	0	1	0	0	0	0	0	
Credit institutions	16,380	0	0	0	0	0	0	0	0	18,869	0	0	0	0	0	0	0	0	0	0	
Other financial corporations	10,255	0	0	0	0	2	0	0	0	10,791	1	0	0	0	2	0	0	0	0	0	
Non-financial corporations	18,474	0	331	331	331	71	85	85	243	18,566	0	344	344	344	45	84	84	84	258		
of which: small and medium-sized enterprises	7,888	0	118	118	118	33	20	20	92	8,281	0	120	120	120	20	23	23	23	110		
of which: Loans collateralised by commercial immovable property	8,346	0	237	237	237	20	61	61	173	8,207	0	246	246	246	17	62	62	62	181		
Households	17	0	0	0	0	0	0	0	0	41	0	0	0	0	0	0	0	0	0	0	
of which: Loans collateralised by residential immovable property	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	
DEBT INSTRUMENTS other than HFT	80,986	0	331	331	331	81	85	85	243	83,091	1	344	344	344	54	84	84	84	258		
OFF-BALANCE SHEET EXPOSURES	13,314		2	2	0	84	0	0	0	13,476		1	1	0	80	0	0	0	0		

(1) For the definition of non-performing exposure please refer to Article 476(3) of Regulation (EU) No 575/2013 (CRD).
 (2) Institutions report here the cumulative amount of expected credit losses since initial recognition for financial instruments subject to impairment, the accumulated negative changes in fair value due to credit risk for financial instruments measured at fair value through profit or loss other than HFT and provisions for off-balance sheet exposures.
 (3) Institutions report here the cumulative amount of expected credit losses since initial recognition for financial instruments subject to impairment, the accumulated negative changes in fair value due to credit risk for financial instruments measured at fair value through profit or loss other than HFT and provisions for off-balance sheet exposures.
 (4) For the on-balance sheet items, accumulated impairment 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 PFRBP Annexes (Annexes F, 18.02 / F 18.05), 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 PFRBP sign convention. This is because, based on the sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.
 (5) From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2022 EU-wide Transparency Exercise

Forborne exposures

DekaBank Deutsche Girozentrale

	As of 30/09/2021						As of 31/12/2021					
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures		Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures	
		Of which non-performing exposures with forbearance measures		Of which 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
(min 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)	1,149	191	73	57	1,041	132	1,154	248	94	79	1,035	167
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	18	0	0	0	18	0	18	0	0	0	18	0
Non-financial corporations	1,130	191	73	57	1,023	132	1,136	248	94	79	1,017	167
of which: small and medium-sized enterprises	733	45	27	16	679		732	118	36	27	672	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	1,149	191	73	57	1,041		1,154	248	94	79	1,035	
Loan commitments given	124	0	3	0	121	0	114	0	5	0	0	0
QUALITY OF FORBEARANCE²												
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

²⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 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.

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 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.

2022 EU-wide Transparency Exercise

Forborne exposures

DekaBank Deutsche Girozentrale

	As of 31/03/2022						As of 30/06/2022					
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures		Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures	
	Of which non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures	
(mln EUR)												
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	0	0	0	0	0		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	1,149	247	90	78	1,032	167	1,088	254	85	76	979	176
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	18	0	0	0	18	0	18	0	0	0	18	0
Non-financial corporations	1,130	247	90	78	1,014	167	1,070	254	85	76	961	176
of which: small and medium-sized enterprises	723	118	32	25	667		674	125	26	23	626	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	1,149	247	90	78	1,032		1,088	254	85	76	979	
Loan commitments given	116	0	5	0	0	0	123	0	7	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

(2) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 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.

(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 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.

2022 EU-wide Transparency Exercise
Breakdown of loans and advances to non-financial corporations other than held for trading
 DekaBank Deutsche Girozentrale

(mln EUR)	As of 30/09/2021					As of 31/12/2021					As of 31/03/2022					As of 30/06/2022								
	Gross carrying amount		Of which: non-performin of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²	Gross carrying amount		Of which: non-performin of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²	Gross carrying amount		Of which: non-performin of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²	Gross carrying amount		Of which: non-performin of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²
A Agriculture, forestry and fishing	50	0	0	50	0	0	49	0	0	49	0	0	47	0	0	47	0	0	44	0	0	44	0	0
B Mining and quarrying	166	0	0	166	0	0	166	0	0	166	0	0	160	0	0	159	0	0	152	0	0	152	0	0
C Manufacturing	568	0	0	568	1	0	542	0	0	542	1	0	530	0	0	530	1	0	520	0	0	520	1	0
D Electricity, gas, steam and air conditioning supply	2,031	0	0	2,031	2	0	2,136	0	0	2,136	2	0	2,370	0	0	2,370	2	0	2,443	0	0	2,443	2	0
E Water supply	824	0	0	824	0	0	885	0	0	885	0	0	901	0	0	901	0	0	834	0	0	834	0	0
F Construction	307	0	0	307	0	0	304	0	0	304	0	0	300	0	0	300	1	0	292	0	0	292	0	0
G Wholesale and retail trade	96	0	0	96	0	0	89	0	0	89	0	0	81	0	0	81	0	0	87	0	0	87	0	0
H Transport and storage	1,127	1	1	1,132	7	0	1,123	1	1	1,113	8	0	1,043	1	1	1,034	7	0	1,122	1	1	1,102	6	0
I Accommodation and food service activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
J Information and communication	35	0	0	35	0	0	35	0	0	35	0	0	33	0	0	33	0	0	32	0	0	32	0	0
K Financial and insurance activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
L Real estate activities	9,140	162	162	9,110	79	0	9,467	236	236	9,408	91	0	9,967	237	237	9,926	89	0	10,021	244	244	9,844	81	0
M Professional, scientific and technical activities	193	14	14	193	6	0	165	14	14	165	6	0	160	14	14	160	6	0	149	15	15	149	6	0
N Administrative and support service activities	2,538	99	99	2,538	46	0	2,618	79	79	2,618	61	0	2,686	78	78	2,686	50	0	2,647	83	83	2,647	32	0
O Public administration and defence, compulsory social security	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
P Education	3	0	0	3	0	0	1	0	0	1	0	0	4	0	0	4	0	0	3	0	0	3	0	0
Q Human health services and social work activities	65	0	0	65	0	0	113	0	0	113	0	0	110	0	0	110	0	0	128	0	0	128	0	0
R Arts, entertainment and recreation	84	0	0	84	0	0	84	0	0	84	0	0	84	0	0	84	0	0	84	0	0	84	0	0
S Other services	8	0	0	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Loans and advances	17,275	276	276	17,201	141	0	17,788	330	330	17,699	170	0	18,474	331	331	18,424	156	0	18,566	344	344	18,368	129	0

⁽¹⁾ The items 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F 06.01), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451 - ITS on Supervisory reporting.