



2015 EU-wide Transparency Exercise

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

2015 EU-wide Transparency Exercise

Capital

DekaBank Deutsche Girozentrale

CRR / CRDIV DEFINITION OF CAPITAL	As of 31/12/2014	As of 30/06/2015	COREP CODE	REGULATION
OWN FUNDS	4,520	5,052	CA1 {1}	Articles 4(118) and 72 of CRR
COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	3,768	4,210	CA1 {1.1.1}	Article 50 of CRR
Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	382	382	CA1 {1.1.1.1}	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
Retained earnings	3,411	3,905	CA1 {1.1.1.2}	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (f) of CRR
Accumulated other comprehensive income	-46	-160	CA1 {1.1.1.3}	Articles 4(100), 26(1) point (d) and 36 (1) point (f) of CRR
Other Reserves	0	0	CA1 {1.1.1.4}	Articles 4(117) and 26(1) point (e) of CRR
Funds for general banking risk	0	0	CA1 {1.1.1.5}	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
Minority interest given recognition in CET1 capital	0	0	CA1 {1.1.1.7}	Article 84 of CRR
Adjustments to CET1 due to prudential filters	-14	91	CA1 {1.1.1.9}	Articles 32 to 35 and 36 (1) point (f) of CRR
(-) Intangible assets (including Goodwill)	-224	-198	CA1 {1.1.1.10 + 1.1.1.11}	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CRR
(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	0	0	CA1 {1.1.1.12}	Articles 36(1) point (c) and 38 of CRR
(-) IRB shortfall of credit risk adjustments to expected losses	-214	-185	CA1 {1.1.1.13}	Articles 36(1) point (d), 40 and 159 of CRR
(-) Defined benefit pension fund assets	0	0	CA1 {1.1.1.14}	Articles 4(109), 36(1) point (e) and 41 of CRR
(-) Reciprocal cross holdings in CET1 Capital	0	0	CA1 {1.1.1.15}	Articles 4(122), 36(1) point (g) and 44 of CRR
(-) Excess deduction from AT1 items over AT1 Capital	0	0	CA1 {1.1.1.16}	Article 36(1) point (j) of CRR
(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	CA1 {1.1.1.17 to 1.1.1.21}	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point (k) (iii) and 379(3) of CRR; Articles 36(1) point (k) (iv) and 153(8) of CRR and Articles 36(1) point (k) (v) and 155(4) of CRR.
Of which: from securitisation positions (-)	0	0	CA1 {1.1.1.18}	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	CA1 {1.1.1.22}	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	CA1 {1.1.1.23}	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	CA1 {1.1.1.24}	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
(-) Amount exceeding the 17.65% threshold	0	0	CA1 {1.1.1.25}	Article 470 of CRR
Other CET1 capital elements and deductions	0	0	CA1 {1.1.1.27} + CA1 {1.1.1.28}	-
Transitional adjustments	473	374	CA1 {1.1.1.16 + 1.1.1.8 + 1.1.1.26}	-
Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	CA1 {1.1.1.6}	Articles 483(1) to (3), and 484 to 487 of CRR
Transitional adjustments due to additional minority interests (+/-)	0	0	CA1 {1.1.1.8}	Articles 479 and 480 of CRR
Other transitional adjustments to CET1 Capital (+/-)	473	374	CA1 {1.1.1.26}	Articles 469 to 472, 478 and 481 of CRR
ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	196	298	CA1 {1.2}	Article 61 of CRR
Additional Tier 1 Capital instruments (including grandfathered amounts)	537	529	CA1 {1.1.2.1} + CA1 {1.1.2.2} + CA1 {1.1.2.3} + CA1 {1.1.2.4}	
Other additional Tier 1 Capital components and deductions (after transitional adjustments)	-340	-231	CA1 {1.1.2} - (CA1 {1.1.2.1} + CA1 {1.1.2.2} + CA1 {1.1.2.3} + CA1 {1.1.2.4})	
TIER 1 CAPITAL (net of deductions and after transitional adjustments)	3,964	4,507	CA1 {1.1}	Article 25 of CRR
TIER 2 CAPITAL (net of deductions and after transitional adjustments)	556	544	CA1 {1.2}	Article 71 of CRR
Tier 2 Capital instruments (including grandfathered amounts)	663	618	CA1 {1.2.1} + CA1 {1.2.2} + CA1 {1.2.3} + CA1 {1.2.4}	
Other Tier 2 Capital components and deductions (after transitional adjustments)	-107	-74	CA1 {1.2} - (CA1 {1.2.1} + CA1 {1.2.2} + CA1 {1.2.3} + CA1 {1.2.4})	
TOTAL RISK EXPOSURE AMOUNT	28,022	29,162	CA2 {1}	Articles 92(3), 95, 96 and 98 of CRR
Common Equity Tier 1 Capital ratio	13.45%	14.44%	CA3 {1}	-
Tier 1 Capital ratio	14.15%	15.46%	CA3 {3}	-
Total Capital ratio	16.13%	17.32%	CA3 {5}	-



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Risk exposure amounts

DekaBank Deutsche Girozentrale

(mln EUR)	as of 31/12/2014	as of 30/06/2015
Risk exposure amounts for credit risk	14,179	14,672
Risk exposure amount for securitisation and re-securitisations in the banking book	844	762
Risk exposure amount for contributions to the default fund of a CCP	182	146
Risk exposure amount Other credit risk	13,153	13,764
Risk exposure amount for position, foreign exchange and commodities (Market risk)	10,378	10,344
of which: Risk exposure amount for securitisation and re-securitisations in the trading book ¹	0	0
Risk exposure amount for Credit Valuation Adjustment	1,458	1,918
Risk exposure amount for operational risk	2,006	2,228
Other risk exposure amounts	0	0
Total Risk Exposure Amount	28,022	29,162

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

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DekaBank Deutsche Girozentrale

(mln EUR)	As of 31/12/2014	As of 30/06/2015
Interest income	1,357	532
Of which debt securities income	271	108
Of which loans and advances income	745	279
Interest expenses	1,192	454
(Of which deposits expenses)	516	202
(Of which debt securities issued expenses)	204	72
(Expenses on share capital repayable on demand)	0	0
Dividend income	29	14
Net Fee and commission income	952	536
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	-2	0
Gains or (-) losses on financial assets and liabilities held for trading, net	252	267
Gains or (-) losses on financial assets and liabilities designated at fair value through profit or loss, net	383	-12
Gains or (-) losses from hedge accounting, net	3	0
Exchange differences [gain or (-) loss], net	-52	-25
Net other operating income /(expenses)	-114	-34
TOTAL OPERATING INCOME, NET	1,616	823
(Administrative expenses)	809	444
(Depreciation)	25	11
(Provisions or (-) reversal of provisions)	-3	-1
(Commitments and guarantees given)	3	-1
(Other provisions)	-6	0
Of which pending legal issues and tax litigation ¹	7	
Of which restructuring ¹	15	
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	20	21
(Loans and receivables)	1	22
(Held to maturity investments, AFS assets and financial assets measured at cost)	19	-1
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	0	0
(of which Goodwill)	0	0
Negative goodwill recognised in profit or loss	0	0
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	27	0
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	792	349
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	541	205
Profit or (-) loss after tax from discontinued operations	0	0
PROFIT OR (-) LOSS FOR THE YEAR	541	205
Of which attributable to owners of the parent	541	205

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

2015 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

DekaBank Deutsche Girozentrale

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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
Consolidated data	Central governments or central banks	13,990	14,920	39		13,849	14,471	49	
	Regional governments or local authorities	875	874	0		837	837	3	
	Public sector entities	47	712	0		39	663	0	
	Multilateral Development Banks	76	76	0		26	26	0	
	International Organisations	1,233	1,232	0		373	373	0	
	Institutions	17,443	17,153	41		17,575	17,459	46	
	Corporates	1,027	802	835		1,025	799	818	
	of which: SME	3	2	2		0	0	0	
	Retail	126	85	63		123	79	58	
	of which: SME	19	5	3		16	4	2	
	Secured by mortgages on immovable property	1	1	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1	1	1	0	30	15	17	15
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		1	1	1	
	Collective investments undertakings (CIU)	108	108	108		34	34	34	
Equity	296	296	523		289	289	512		
Securitisation	278	278	276		291	291	241		
Other exposures	27	27	27		28	28	24		
Standardised Total²	35,529	36,565	1,914	15	34,522	35,345	1,803	26	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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
GERMANY	Central governments or central banks	13,567	13,369	0		13,429	12,817	0	
	Regional governments or local authorities	745	745	0		712	712	0	
	Public sector entities	47	712	0		39	663	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	17,122	17,047	15		17,467	17,331	13	
	Corporates	413	406	402		411	407	407	
	of which: SME	3	2	2		0	0	0	
	Retail	106	79	59		109	75	56	
	of which: SME	11	3	2		9	2	1	
	Secured by mortgages on immovable property	1	1	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1	1	1	0	1	0	1	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0		1	1	1	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		1	1	1	
	Collective investments undertakings (CIU)	108	108	108		34	34	34	
Equity	275	275	502		265	265	484		
Securitisation									
Other exposures	11	11	11		7	7	7		
Standardised Total²	11	11	11	2	7	7	7	2	

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

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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
UNITED KINGDOM	Central governments or central banks	20	242	0		22	243	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	239	24	5		7	7	4	
	Corporates	51	51	53		7	7	7	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	26	12	12	14
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
Standardised Total²	0	0	0	0	0	0	0	14	

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

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		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
FRANCE	Central governments or central banks	135	281	0		140	286	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2	2	1		4	4	2	
	Corporates	10	10	9		20	20	15	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		1	1	1	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
Standardised Total²	0	0	0	0	0	0	0	0	

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

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
LUXEMBOURG	Central governments or central banks	86	86	0		51	51	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	4	4	1		3	3	1	
	Corporates	124	124	158		124	121	156	
	of which: SME	0	0	0		0	0	0	
	Retail	3	1	1		3	1	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		3	3	7		
Securitisation									
Other exposures	0	0	0		4	4	0		
Standardised Total²				0				0	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED STATES	Central governments or central banks	0	432	0		0	541	0	
	Regional governments or local authorities	42	42	0		46	46	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	65	65	13		77	77	16	
	Corporates	67	67	67		85	85	72	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
Standardised Total²				0				0	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
NETHERLANDS	Central governments or central banks	17	17	0		23	34	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	3	3	2		3	3	2	
	Corporates	5	5	7		11	11	12	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
Standardised Total²				0				0	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
COOK ISLANDS	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	1,233	1,232	0		373	373	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
Standardised Total²				0				0	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
SWITZERLAND	Central governments or central banks	11	11	0		4	4	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	76	76	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	10	5	5		13	6	6	
	of which: SME	0	0	0		0	0	0	
	Retail	6	2	2		3	1	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	21	21	21		21	21	21		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	Standardised Total²			0				0	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
AUSTRIA	Central governments or central banks	15	15	0		18	18	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	Standardised Total²			0				0	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
CAYMAN ISLANDS	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	267	55	50		268	56	51	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	Standardised Total²			0				0	

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

2015 EU-wide Transparency Exercise

Credit Risk - IRB Approach DekaBank Deutsche Girozentrale

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure ¹	Of which: defaulted	Exposure Value ²	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	Original Exposure ¹	Of which: defaulted	Exposure Value ²	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
(min EUR, %)													
Consolidated data	Central banks and central governments	718	0	736	82	0	351	0	362	44	0	0	
	Institutions	14,075	6	13,926	3,156	0	15,161	0	15,012	3,293	0	23	
	Corporates	20,995	716	19,339	7,233	0	22,782	759	20,957	7,502	0	159	
	Corporates - Of Which: Specialised Lending	8,977	634	8,621	3,465	0	83	9,957	684	9,594	3,518	0	136
	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	174	0	174	517	0	293	0	293	947	0	0	
	Securitisation	1,387	0	1,387	568	572	0	1,326	0	1,326	521	0	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0		
IRB Total				12,083					12,723				

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

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure ¹	Of which: defaulted	Exposure Value ²	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	Original Exposure ¹	Of which: defaulted	Exposure Value ²	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
(min EUR, %)													
GERMANY	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	
	Institutions	3,865	0	3,865	350	0	4,951	0	4,951	407	0	0	
	Corporates	5,085	477	5,009	1,734	0	83	5,714	520	5,661	1,877	0	
	Corporates - Of Which: Specialised Lending	2,406	467	2,344	867	0	72	2,322	512	2,281	800	0	
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: non-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	36	0	36	114	0	136	0	136	483	0	0	
	Securitisation	0	0	0	0	0	0	0	0	0	0	0	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0		
IRB Total													

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

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure ¹	Of which: defaulted	Exposure Value ²	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	Original Exposure ¹	Of which: defaulted	Exposure Value ²	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
(min EUR, %)													
UNITED KINGDOM	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	
	Institutions	3,938	6	3,919	630	0	0	4,657	0	4,639	910	0	
	Corporates	1,273	0	1,247	456	0	1,355	0	1,331	421	0	0	
	Corporates - Of Which: Specialised Lending	429	0	426	181	0	491	0	491	143	0	0	
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: non-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	7	0	7	22	0	9	0	9	27	0	0	
	Securitisation	0	0	0	0	0	0	0	0	0	0	0	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0		
IRB Total													

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

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure ¹	Of which: defaulted	Exposure Value ²	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	Original Exposure ¹	Of which: defaulted	Exposure Value ²	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
(min EUR, %)													
FRANCE	Central banks and central governments	13	0	31	5	0	9	0	19	3	0	0	
	Institutions	1,521	0	1,521	315	0	1,370	0	1,370	288	0	0	
	Corporates	2,431	1	2,252	968	0	3	2,724	1	2,566	1,023	0	
	Corporates - Of Which: Specialised Lending	1,203	0	1,201	488	0	1	1,386	0	1,385	546	0	
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: non-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	21	0	21	60	0	22	0	22	65	0	0	
	Securitisation	0	0	0	0	0	0	0	0	0	0	0	
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0		
IRB Total													

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

		IRB Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
			Of which: defaulted	Of which: defaulted			Of which: defaulted	Of which: defaulted	
(min EUR, %)									
LUXEMBOURG	Central banks and central governments	0	0	0	0	0	0	0	0
	Institutions	613	0	613	76	0	563	0	52
	Corporates	2,229	44	2,225	998	0	2,913	39	2,884
	Corporates - Of Which: Specialised Lending	402	44	402	83	0	501	39	501
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0
	Equity	2	0	2	7	0	10	0	10
Securitisation	0	0	0	0	0	0	0	0	
Other non credit-obligation assets	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 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
			Of which: defaulted	Of which: defaulted			Of which: defaulted	Of which: defaulted	
(min EUR, %)									
UNITED STATES	Central banks and central governments	0	0	0	0	0	0	0	0
	Institutions	749	0	749	190	0	793	0	793
	Corporates	2,571	25	2,264	918	0	2,885	27	2,483
	Corporates - Of Which: Specialised Lending	1,609	25	1,597	660	0	1,765	27	1,754
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0
	Equity	58	0	58	169	0	55	0	55
Securitisation	0	0	0	0	0	0	0	0	
Other non credit-obligation assets	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 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
			Of which: defaulted	Of which: defaulted			Of which: defaulted	Of which: defaulted	
(min EUR, %)									
NETHERLANDS	Central banks and central governments	0	0	0	0	0	0	0	0
	Institutions	431	0	431	150	0	283	0	283
	Corporates	1,512	0	1,434	489	0	1,481	0	1,448
	Corporates - Of Which: Specialised Lending	392	0	314	135	0	459	0	438
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0
	Equity	11	0	11	32	0	12	0	12
Securitisation	0	0	0	0	0	0	0	0	
Other non credit-obligation assets	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 31/12/2014				As of 30/06/2015			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions
			Of which: defaulted	Of which: defaulted			Of which: defaulted	Of which: defaulted	
(min EUR, %)									
COOK ISLANDS	Central banks and central governments	699	0	699	75	0	332	0	332
	Institutions	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0
Securitisation	0	0	0	0	0	0	0	0	
Other non credit-obligation assets	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 31/12/2014					As of 30/06/2015								
		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted			Of which: defaulted				Of which: defaulted			Of which: defaulted			
(min EUR, %)															
SWITZERLAND	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	741	0	741	211	0	0	0	834	0	834	215	0	0	0
	Corporates	403	0	221	34	0	0	0	307	0	132	27	0	0	0
	Corporates - Of Which: Specialised Lending	213	0	32	17	0	0	0	204	0	30	16	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	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	0	0
	Retail - Other Retail	0	0	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	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	4	0	4	12	0	0	0	5	0	5	14	0	0	0
Securitisation															
Other non credit-obligation assets															
IRB Total															

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

		IRB Approach													
		As of 31/12/2014					As of 30/06/2015								
		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted			Of which: defaulted				Of which: defaulted			Of which: defaulted			
(min EUR, %)															
AUSTRIA	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	849	0	849	590	0	0	0	448	0	448	629	0	21	0
	Corporates	109	0	109	38	0	0	0	106	0	106	61	109	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	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	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	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	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	1	0	0	0	0	0	0	1	0	0	0
Securitisation															
Other non credit-obligation assets															
IRB Total															

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

		IRB Approach													
		As of 31/12/2014					As of 30/06/2015								
		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions		Original Exposure ¹		Exposure Value ²	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted			Of which: defaulted				Of which: defaulted			Of which: defaulted			
(min EUR, %)															
CAYMAN ISLANDS	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	428	0	193	104	0	0	0	433	0	207	132	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	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	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	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	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	1	0	0	0	0	0	0	1	0	0	0
Securitisation															
Other non credit-obligation assets															
IRB Total															

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

2015 EU-wide Transparency Exercise

Sovereign Exposure
DekaBank Deutsche Girozentrale

(mln EUR)		As of 31/12/2014													
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)			
		of which: loans and advances	of which: FVO (designated at fair value through profit&loss) banking book	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	of which: Financial assets held for trading (2)	Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value		
							Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	
[0 - 3M]	Austria	0	0	0	0	0					18	0	7	0	
[3M - 1Y]		0	0	0	0	0					32	0	36	0	
[1Y - 2Y]		0	0	0	0	0					11	0	11	0	
[2Y - 3Y]		0	0	0	0	0					45	1	40	-1	
[3Y - 5Y]		0	0	0	0	0					152	5	143	-14	
[5Y - 10Y]		0	0	0	0	0					74	3	51	-3	
[10Y - more]	0	0	0	0	0					4	0	13	0		
Total		0	0	0	0	0	0	0	0	0	336	10	301	-19	
[0 - 3M]	Belgium	2	0	2	0	2					12	0	7	0	
[3M - 1Y]		150	0	150	0	150					2	0	3	0	
[1Y - 2Y]		11	0	11	0	11					12	0	12	0	
[2Y - 3Y]		0	0	0	0	0					0	0	0	0	
[3Y - 5Y]		0	0	0	0	0					58	1	53	-1	
[5Y - 10Y]		0	0	0	0	0					76	2	50	-1	
[10Y - more]	82	0	82	0	82					5	0	4	0		
Total		246	0	246	0	246	0	0	0	0	165	4	129	-2	
[0 - 3M]	Bulgaria	0	0	0	0	0					0	0	0	0	
[3M - 1Y]		0	0	0	0	0					0	0	0	0	
[1Y - 2Y]		0	0	0	0	0					0	0	0	0	
[2Y - 3Y]		0	0	0	0	0					0	0	0	0	
[3Y - 5Y]		0	0	0	0	0					0	0	0	0	
[5Y - 10Y]		0	0	0	0	0					0	0	0	0	
[10Y - more]	0	0	0	0	0					0	0	0	0		
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Cyprus	0	0	0	0	0					0	0	0	0	
[3M - 1Y]		0	0	0	0	0					0	0	0	0	
[1Y - 2Y]		0	0	0	0	0					0	0	0	0	
[2Y - 3Y]		0	0	0	0	0					0	0	0	0	
[3Y - 5Y]		0	0	0	0	0					0	0	0	0	
[5Y - 10Y]		0	0	0	0	0					0	0	0	0	
[10Y - more]	0	0	0	0	0					0	0	0	0		
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Czech Republic	0	0	0	0	0					14	0	13	-12	
[3M - 1Y]		0	0	0	0	0					0	0	0	0	
[1Y - 2Y]		0	0	0	0	0					0	0	0	0	
[2Y - 3Y]		0	0	0	0	0					0	0	0	0	
[3Y - 5Y]		0	0	0	0	0					0	0	0	0	
[5Y - 10Y]		0	0	0	0	0					0	0	0	0	
[10Y - more]	0	0	0	0	0					0	0	0	0		
Total		0	0	0	0	0	0	0	0	14	0	13	-12		
[0 - 3M]	Denmark	0	0	0	0	0					0	0	0	0	
[3M - 1Y]		0	0	0	0	0					0	0	0	0	
[1Y - 2Y]		0	0	0	0	0					0	0	0	0	
[2Y - 3Y]		0	0	0	0	0					0	0	0	0	
[3Y - 5Y]		0	0	0	0	0					0	0	0	0	
[5Y - 10Y]		0	0	0	0	0					0	0	0	0	
[10Y - more]	0	0	0	0	0					0	0	0	0		
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Estonia	0	0	0	0	0					0	0	0	0	
[3M - 1Y]		0	0	0	0	0					0	0	0	0	
[1Y - 2Y]		0	0	0	0	0					0	0	0	0	
[2Y - 3Y]		0	0	0	0	0					0	0	0	0	
[3Y - 5Y]		0	0	0	0	0					0	0	0	0	
[5Y - 10Y]		0	0	0	0	0					0	0	0	0	
[10Y - more]	0	0	0	0	0					0	0	0	0		
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Finland	0	0	0	0	0					8	0	0	0	
[3M - 1Y]		0	0	0	0	0					0	0	0	0	
[1Y - 2Y]		0	0	0	0	0					0	0	0	0	
[2Y - 3Y]		0	0	0	0	0					23	0	18	0	
[3Y - 5Y]		0	0	0	0	0					23	0	22	-5	
[5Y - 10Y]		0	0	0	0	0					3	0	45	0	
[10Y - more]	0	0	0	0	0					4	0	2	0		
Total		0	0	0	0	0	0	0	0	62	0	87	-6		
[0 - 3M]	France	12	0	12	0	11					0	0	0	0	
[3M - 1Y]		228	1	228	0	227					0	0	44	0	
[1Y - 2Y]		1	1	-4	0	-5					12	0	12	0	
[2Y - 3Y]		1	1	-3	0	-4					21	0	23	-11	
[3Y - 5Y]		102	1	93	0	100	-9				50	0	92	-6	
[5Y - 10Y]		1	1	-9	0	-9					36	0	129	-1	
[10Y - more]	77	0	77	0	77					3	0	3	0		
Total		421	5	394	0	100	268	0	0	0	166	1	303	-18	

2015 EU-wide Transparency Exercise

Sovereign Exposure
DekaBank Deutsche Girozentrale

(mln EUR)		As of 31/12/2014																
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)						
		of which: loans and advances	of which: FVO (designated at fair value through profit&loss) banking book	of which: AFS banking book	of which: Financial assets held for trading (2)	Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value						
						Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)					
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Malta	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Netherlands	0	0	0	0	0	0	0	0	0	0	0	6	0	0	9	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Poland	6	1	6	0	1	4	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Portugal	0	0	0	0	0	0	0	0	0	0	0	9	0	0	9	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Romania	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Slovakia	1	0	1	0	0	0	0	0	0	0	0	6	0	0	6	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Slovenia	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Spain	2	1	2	0	1	0	0	0	0	0	0	13	0	0	13	0	-10
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Sweden	0	0	0	0	0	0	0	0	0	0	0	13	0	0	8	0	-5
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total		0	0	0	0	0	0	0	0	0	0	0	75	1	0	75	0	-7

2015 EU-wide Transparency Exercise

Sovereign Exposure
DekaBank Deutsche Girozentrale

(mln EUR)		As of 31/12/2014																	
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)			DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)								
		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	of which: Financial assets held for trading (2)	Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value						
							Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)					
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	China																		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Switzerland											11	0	10	0				
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Other advanced economies non EEA																		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Other Central and eastern Europe countries non EEA													5	0	5	-6		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Middle East																		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Latin America and the Caribbean																		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Africa																		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Others																		

Notes and definitions

- (1) 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
- (2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (3) 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

(mln EUR)		As of 30/06/2015														
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)				
		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	of which: Financial assets held for trading (2)	Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value			
							Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)		
[0 - 3M]	Austria	0	0	0	0	0					32	0	36	0		
[3M - 1Y]		0	0	0	0	0					11	0	11	0		
[1Y - 2Y]		0	0	0	0	0					68	1	62	-1		
[2Y - 3Y]		0	0	0	0	0					149	4	141	-14		
[3Y - 5Y]		0	0	0	0	0					110	3	28	-3		
[5Y - 10Y]		0	0	0	0	0					4	0	13	0		
[10Y - more]	0	0	0	0	0					374	9	291	-18			
Total		0	0	0	0	0	0	0	0	0	0	0	238	10	211	-17
[0 - 3M]	Belgium	1	0	1	0	1					25	4	3	0		
[3M - 1Y]		11	0	11	0	11					2	0	30	-9		
[1Y - 2Y]		0	0	0	0	0					30	0	12	0		
[2Y - 3Y]		0	0	0	0	0					13	0	43	-6		
[3Y - 5Y]		0	0	0	0	0					72	2	62	-1		
[5Y - 10Y]		0	0	0	0	0					87	3	54	-1		
[10Y - more]	113	0	113	0	113					8	0	8	0			
Total		125	0	125	0	125	0	0	0	0	0	0	211	-17		
[0 - 3M]	Bulgaria	0	0	0	0	0										
[3M - 1Y]		0	0	0	0	0										
[1Y - 2Y]		0	0	0	0	0										
[2Y - 3Y]		0	0	0	0	0										
[3Y - 5Y]		0	0	0	0	0										
[5Y - 10Y]		0	0	0	0	0										
[10Y - more]	0	0	0	0	0											
Total		0	0	0	0	0	0	0	0	0	0	0	0	0		
[0 - 3M]	Cyprus	0	0	0	0	0										
[3M - 1Y]		0	0	0	0	0										
[1Y - 2Y]		0	0	0	0	0										
[2Y - 3Y]		0	0	0	0	0										
[3Y - 5Y]		0	0	0	0	0										
[5Y - 10Y]		0	0	0	0	0										
[10Y - more]	0	0	0	0	0											
Total		0	0	0	0	0	0	0	0	0	0	0	0	0		
[0 - 3M]	Czech Republic	0	0	0	0	0					14	0	13	-12		
[3M - 1Y]		0	0	0	0	0										
[1Y - 2Y]		0	0	0	0	0										
[2Y - 3Y]		0	0	0	0	0										
[3Y - 5Y]		0	0	0	0	0										
[5Y - 10Y]		0	0	0	0	0										
[10Y - more]	0	0	0	0	0											
Total		0	0	0	0	0	0	0	0	0	0	0	13	-12		
[0 - 3M]	Denmark	0	0	0	0	0										
[3M - 1Y]		0	0	0	0	0										
[1Y - 2Y]		0	0	0	0	0										
[2Y - 3Y]		0	0	0	0	0										
[3Y - 5Y]		0	0	0	0	0										
[5Y - 10Y]		0	0	0	0	0										
[10Y - more]	0	0	0	0	0											
Total		0	0	0	0	0	0	0	0	0	0	0	0	0		
[0 - 3M]	Estonia	0	0	0	0	0										
[3M - 1Y]		0	0	0	0	0										
[1Y - 2Y]		0	0	0	0	0										
[2Y - 3Y]		0	0	0	0	0										
[3Y - 5Y]		0	0	0	0	0										
[5Y - 10Y]		0	0	0	0	0										
[10Y - more]	0	0	0	0	0											
Total		0	0	0	0	0	0	0	0	0	0	0	0	0		
[0 - 3M]	Finland	0	0	0	0	0					24	0	19	0		
[3M - 1Y]		0	0	0	0	0					48	0	31	-5		
[1Y - 2Y]		0	0	0	0	0						0	19	0		
[2Y - 3Y]		0	0	0	0	0						4	2	0		
[3Y - 5Y]		0	0	0	0	0										
[5Y - 10Y]		0	0	0	0	0										
[10Y - more]	0	0	0	0	0											
Total		0	0	0	0	0	0	0	0	0	0	0	76	0	70	-6
[0 - 3M]	France	1	0	1	0	0					42	0	57	-3		
[3M - 1Y]		53	3	48	0	0					53	0	48	0		
[1Y - 2Y]		3	3	3	0	0					22	0	62	-17		
[2Y - 3Y]		1	1	1	0	0					37	0	39	0		
[3Y - 5Y]		102	1	98	0	100					102	0	88	-6		
[5Y - 10Y]		0	0	0	0	0					53	1	96	-1		
[10Y - more]	67	0	67	0	67					3	0	3	0			
Total		226	9	217	0	100	108	0	0	0	0	223	1	345	-28	

(mln EUR)		As of 30/06/2015															
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)					
		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	of which: Financial assets held for trading (2)	Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value				
							Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)			
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Malta	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Netherlands	0	0	0	0	0	0	0	0	0	0	108	0	93	0	3	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Poland	226	51	226	0	29	140	0	0	0	0	7	0	1	0	1	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Portugal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Romania	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Slovakia	28	0	28	0	0	28	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Slovenia	67	0	67	0	0	67	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Spain	128	1	128	0	0	127	0	0	0	0	64	0	24	0	10	-15
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Sweden	0	0	0	0	0	0	0	0	0	0	9	0	9	0	5	-5
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total		0	0	0	0	0	0	0	0	0	0	81	1	81	0	24	-7

(mln EUR)		As of 30/06/2015														
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)			DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)					
		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	of which: Financial assets held for trading (2)	Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value			
							Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	China	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Switzerland	0	0	0	0	0	0	0	0	0	0	12	0	10	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Other advanced economies non EEA	0	0	0	0	0	0	0	0	0	0	0	0	0	4	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Other Central and eastern Europe countries non EEA	0	0	0	0	0	0	0	0	0	0	0	0	0	5	-6
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Middle East	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Latin America and the Caribbean	0	0	0	0	0	0	0	0	0	0	30	0	20	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Africa	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Others	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Notes and definitions

(1) 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

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

(3) 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

2015 EU-wide Transparency Exercise

Information on performing and non-performing exposures

DekaBank Deutsche Girozentrale

	As of 31/12/2014							As of 30/06/2015							
	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions			Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴		Collaterals and financial guarantees received on non-performing exposures
	Of which performing but past due >30 days and <=90 days	Of which non-performing ¹	Of which: defaulted	On performing exposures ²	On non-performing exposures ³	On performing exposures ²	On non-performing exposures ³		Of which performing but past due >30 days and <=90 days	Of which non-performing ¹	Of which: defaulted	On performing exposures ²	On non-performing exposures ³		
								(min EUR, %)							
Debt securities (including at amortised cost and fair value)	19,361	0	0	0	23	0	0	16,953	0	0	0	30	0	0	
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
General governments	6,335	0	0	0	-10	0	0	6,475	0	0	0	-18	0	0	
Credit institutions	6,615	0	0	0	14	0	0	4,864	0	0	0	15	0	0	
Other financial corporations	4,089	0	0	0	31	0	0	3,162	0	0	0	30	0	0	
Non-financial corporations	2,322	0	0	0	-11	0	0	2,452	0	0	0	2	0	0	
Loans and advances (including at amortised cost and fair value)	49,733	0	756	706	18	162	277	53,371	0	809	777	18	192	277	
Central banks	11	0	0	0	0	0	0	4	0	0	0	0	0	0	
General governments	2,428	0	0	0	0	0	0	3,003	0	0	0	0	0	0	
Credit institutions	26,199	0	0	0	2	0	0	29,278	0	0	0	1	0	0	
Other financial corporations	10,512	0	26	0	1	14	17	9,326	0	26	26	1	14	17	
Non-financial corporations	10,564	0	730	706	14	148	260	11,748	0	783	751	16	178	259	
Households	19	0	0	0	0	0	0	10	0	1	0	0	0	0	
DEBT INSTRUMENTS other than HFT	69,094	0	756	706	41	162	277	70,324	0	809	777	47	192	277	
OFF-BALANCE SHEET EXPOSURES	7,132		13	8	104	1	0	7,955		13	8	78	1	0	

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

² Institutions report here collective allowances for incurred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

³ Institutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

2015 EU-wide Transparency Exercise

Forborne Exposures

DekaBank Deutsche Girozentrale

	As of 31/12/2014					As of 30/06/2015				
	Gross carrying amount of exposures with forbearance measures	Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures		Collateral and financial guarantees received on exposures with forbearance measures	Gross carrying amount of exposures with forbearance measures	Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures 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 non-performing exposures with forbearance measures	Of which on non-performing exposures with forbearance measures			
(min EUR, %)										
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0
Loans and advances (including at amortised cost and fair value)	889	694	143	142	313	961	754	177	173	337
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	38	0	1	0	0	34	0	0	0	0
Non-financial corporations	851	694	143	142	313	926	754	176	173	337
Households	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	889	694	143	142	313	961	754	177	173	337
Loan commitments given	8	8	0	0	0	8	8	0	0	0

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



2015 EU-wide Transparency Exercise

Leverage ratio

DekaBank Deutsche Girozentrale

(mln EUR, %)

		As of 31/12/2014	As of 30/06/2015	Disclosure Template Code	REGULATION
A	Tier 1 capital	3,964	4,507	LRCom {20}	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
B	Total leverage ratio exposures	107,533	111,255	LRCom {21}	
C	Leverage ratio	3.69%	4.05%	A/B	

2015 EU-wide Transparency Exercise

Information on collaterals: Mortgage loans

DekaBank Deutsche Girozentrale

(min EUR, %)	As of 31/12/2014		As of 30/06/2015	
	Mortgage loans [Loans collateralized by immovable property]		Mortgage loans [Loans collateralized by immovable property]	
	Carrying amount	Maximum amount of the collateral that can be considered ¹	Carrying amount	Maximum amount of the collateral that can be considered ¹
Loans and advances	4,269	4,215	4,979	4,929
of which: Other financial corporations	249	251	98	102
of which: Non-financial corporations	4,019	3,963	4,881	4,827
of which: Households	0	0	0	0

¹This column includes information only on immovable property collaterals. In accordance with the ITS on supervisory reporting, the sum of the amounts of the collateral shall not exceed the carrying amount of the related loan.