

Bank Name	Landesbank Baden-Württemberg
LEI Code	B81CK4ESI35472RHJ606
Country Code	DE

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



Key Metrics

Landesbank Baden-Württemberg

(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	12,511	13,708	13,554	13,496	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	12,242	13,391	13,374	13,324	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	13,255	14,452	14,298	14,239	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	12,985	14,135	14,117	14,068	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	17,770	18,934	18,789	18,628	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	17,762	18,924	18,787	18,626	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	89,296	93,645	93,663	93,652	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	89,577	93,975	93,855	93,834	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	14.01%	14.64%	14.47%	14.41%	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	13.67%	14.25%	14.25%	14.20%	(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	14.84%	15.43%	15.27%	15.20%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	14.50%	15.04%	15.04%	14.99%	(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	19.90%	20.22%	20.06%	19.89%	CA3 {5}	
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	19.83%	20.14%	20.02%	19.85%	(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	320,327	305,958	366,180	342,130	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	4.14%	4.72%	3.90%	4.16%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

Landesbank Baden-Württemberg

	(mln EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	13,255	14,452	14,298	14,239	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	12,976	14,124	14,117	14,068	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	320,327	305,958	366,180	342,130	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	320,057	305,641	365,999	341,958	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.14%	4.72%	3.90%	4.16%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.05%	4.62%	3.86%	4.11%	[A.2]/[B.2]	

2023 EU-wide Transparency Exercise Capital Landesbank Baden-Württemberg

			As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	17,770	18,934	18,789	18,628	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying					C 01.00 (+0020,c0010)	Antoles 4(119) and 72 of CRR
	A.1.1	transitional adjustments) Capital instruments eligible as CETI Capital (including share premium and net own capital	12,511	13,708	13,554	13,496		
	A.1.2	instruments)	11,724	2,735	2,727	2,730	C 01.00 (r0030,c0010) C 01.00 (r0130,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	30	-62	-59	-83	C 01.00 (r0180,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CBR Articles 4(100), 26(1) point (d) and 36 (1) point (i) of CBR
	A.1.3	Accumulated other comprehensive income	30	-62	-59	-63	C 01.00 (r0200.c0010)	Antoles 4(10), 20(1) parts (0) and 30 (1) parts (0) or Cox Antoles 4(117) and 26(1) point (e) of CBR
	A.1.4	Other Reserves	0	0	0	0	C 01.00 (+020,20010) C 01.00 (+0210,20010)	
	-	Funds for general banking risk						Articles 4(112), 36(1) point (f) and 36 (1) point (f) of ORR Article 84 of ORR
	A.1.6	Minority interest given recognition in CET1 capital	-396	-335	-307	-288	C 01.00 (r0230,c0010)	
	-	Adjustments to CET1 due to prudential fikers					C 01.00 (r0250,c0010) C 01.00 (r0300,c0010) + C 01.00	Articles 32 to 35 of and 36 (1) point (I) of CBR Articles 4(113), 36(1) point (b) and 37 of CBR. Articles 4(115), 36(1) point (b) and 37 point (a) of CDR
	A.1.8	(-) Intangible assets (including Goodwill) (-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-175	-199	-207	-227	(r0340,c0010)	
	A.1.9 A.1.10	associated DTLs (-) IRB shortfall of credit risk adjustments to expected losses	-56	-144	-142	-142	C 01.00 (+0370,c0010)	Articles 36(1) point (c) and 38 of OBR
							C 01.00 (#390,20010) C 01.00 (#390,20010)	Articles 36(1) point (d), 40 and 159 of CRR Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.11 A.1.12	(-) Defined benefit pension fund assets (-) Reciprocal cross holdings in CET1 Capital	-8	-14	-13	-14	C 01.00 (#0430,c0010) C 01.00 (#0430,c0010)	
			0					Articles 4(122), 36(1) point (g) and 44 of CBR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r0440,c0010)	Article 36(1) point (i) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	-36	-49	-49	-49	C 01.00 (r0450,c0010) + C 01.00 (r0460,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010) + C 01.00 (r0472,c0010)	$ \begin{array}{l} \label{eq:constraints} \mbox{Addiss} 4(36), 36(1) point (k) (i) and 80 to 91 of OR; Articles 36(1) point (k) (ii), 343(1) point (b), 246(1) point (b) and 328 of OR; Articles 36(1) point (iii) and 373(2) of OR; Articles 36(1) point k) (iv) and 153(8) of OR and Articles 36(1) point k) (iv) and 155(6) of OR. \end{array} $
	A.1.14.1	Of which: from securitisation positions (-)	-36	-49	-49	-49	C 01.00 (r0460,c0010)	Articles $36(1)$ point (k) (i), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (r0480,c0010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of GRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r0490,c0010)	Articles $36(1)$ point (c) and 38 ; Articles $48(1)$ point (a) and $48(2)$ of CRR
	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 (r0500,c0010)	Articles 4(27); 36(1) point (1); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	-61	-49	-72	-71	C 01.00 (r0513,c0010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.188	(-) Minimum value commitment shortfalls	0	0	0	0	C 01.00 (r0514,c0010)	Article 36(1), point (n) and Article 132r(2) CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (I) CRR
	A.1.19		0	-6	-9	-10	C 01.00 (r0524,c0010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-212	-212	-212	-240	C 01.00 (r0529,c0010)	
	A.1.20 CET1 capital elements or deductions - other A.1.21 Transitional adjustments	279	328	180	172	CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)		
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r0220,c0010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r0240,c0010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	279	328	180	172	C 01.00 (r0520,c0010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	744	744	744	744	C 01.00 (r0530,c0010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	744	744	744	744	C 01.00 (r0540,c0010) + C 01.00 (r0670,c0010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r0720,c0010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	$\begin{array}{l} C \ 01.00 \ (r0690,c0010) + C \ 01.00 \ (r0700,c0010) + C \ 01.00 \ (r0700,c0010) + C \ 01.00 \ (r0704,c0010) \\ + C \ 01.00 \ (r0704,c0010) + C \ 01.00 \ (r0744,c0010) \end{array}$	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (r0660,c0010) + C 01.00 (r0660,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	13,255	14,452	14,298	14,239	C 01.00 (r0015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	4,515	4,482	4,491	4,388	C 01.00 (r0750,c0010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	4,407	4,395	4,275	4,161	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
	A.4.2		370	395	395	398	$\begin{array}{l} C \ 0.1.00 \ (r0910,c0010) + C \ 0.1.00 \\ (r0920,c0010) + C \ 0.1.00 \ (r0930,c0010) + C \\ 0.1.00 \ (r0950,c0010) + C \ 0.1.00 \ (r0950,c0010) \\ 0.1.00 \ (r0970,c0010) + C \ 0.1.00 \ (r0974,c0010) \\ 0.1.00 \ (r0974,c0010) \\ \end{array}$	
	A.4.3	Tier 2 transitional adjustments	-262	-307	-178	-170	C 01.00 (r0880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
OWN FUNDS	в	TOTAL RISK EXPOSURE AMOUNT	89,296	93,645	93,663	93,652	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
REQUIREMENTS	8.1	Of which: Transitional adjustments included	-291	-342	-191	-183	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	14.01%	14.64%	14.47%	14.41%	CA3 (1)	•
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	14.84%	15.43%	15.27%	15.20%	CA3 (3)	
	С.3	TOTAL CAPITAL RATIO (transitional period)	19.90%	20.22%	20.06%	19.89%	CA3 (5)	
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	12,232	13,380	13,374	13,324	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2- A.4.3.0).0)]	-
CET1 RATIO (%) Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	13.65%	14.24%	14.25%	14.20%	[D.1]/[B-B.1]	
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	270	317	180	172	C 05.01 (r0440,c0010)	
Nonelia	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements	-262	-307	-178	-170	C 05.01 (r0440,c0030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	-281	-330	-191	-183	C 05.01 (r0440,c0040)	
	tionale and a de	ated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a read on the formulae stated in column "CORRE CORE" – elence note that this minist level to difference to full	culatory point of your at the cer		and the second second			

HITTle full loaded CTTI ratio is an estimate calculated based on bank's scientisory recordine. Therefore, any cacital instruments that are not elicible from a resultatory oost of view at the resorting data are not balan into account in this calculation. Fully loaded CTTI capital ratio estimation is based on the formulae stated in culum? COREP CORE*_places note that this might load to differences to fully loaded CTTI capital ratios published by the participating banks e.g. in their Plan 3 discourse

Overview of Risk exposure amounts

Landesbank Baden-Württemberg

		RWAs			
(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	68,022	73,844	74,140	73,465	C 02.00 (4044, c0010) - (C 07.00 (4099, c1220, s001) + C 07.00 (40110, c1220, s001) + C 07.00 (40130, c1220, s001) + C 08.01 (4094, c1286, s001) + C 08.01 (4096, c1286, s001) + C 08.01 (4094, c1286, s002) + C 08.01 (4094, c1286, s022) + C 08.01 (4096, c1286, s022) + C 08.01 (
Of which the standardised approach	11,353	11,551	12,099	11,057	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	52,925	58,497	58,273	58,658	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	2,448	2,288	2,258	2,250	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	5,216	3,687	4,032	4,145	C 07.00 (r0090, c1220, s001) + C 07.00 (r0110, c1220, s001)+ C 07.00 (r0130, c1220, s001) + C 08.01 (r0040, c1260, s001) + C 08.01 (r0050, c1260, s001) + C 08.01 (r0060, c1260, s001) + C 08.01 (r0040, c1260, s002) + C 08.01 (r0050, c1260, s002,) + C 08.01 (r0060, c1260, s002) + C 02.00 (r0460,
Credit valuation adjustment - CVA	1,272	1,311	1,205	1,349	C 02.00 (r0640, c0010)
Settlement risk	3	3	14	23	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	1,212	1,837	1,843	1,881	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	8,080	6,424	5,943	6,360	C 02.00 (r0520, c0010)
Of which the standardised approach	3,776	3,214	3,551	4,292	C 02.00 (r0530, c0010)
Of which IMA	4,304	3,210	2,392	2,068	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	D	0	0	0	C 18.00 (4010, c4661)*12.5+C 28.00 (40010,c4450)*12.5+MAX(C 24.00(4010, c4090),C 24.00(4010,c3100),C 24.00(4010, c3110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	5,199	6,371	6,371	6,371	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	5,199	6,371	6,371	6,371	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts	291	168	115	58	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	89,296	93,645	93,663	93,652	

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.





Landesbank Baden-Württemberg -

(min EUR)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023
Interest income	9,031	13,072	6,314	14,183
Of which debt securities income	189	308	171	385
Of which loans and advances income	2,334	4,237	2,251	4,930
Interest expenses	7,503	10,786	5,635	12,775
(Of which deposits expenses)	779	1,641	1,299	2,968
(Of which debt securities issued expenses)	509	943	529	1,090
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	42	109	15	47
Net Fee and commission income	458	601	150	290
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	-4	-28	1	9
Gains or (-) losses on financial assets and liabilities held for trading, net	262	243	109	80
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	-73	-10	-32	11
Gains or (-) losses from hedge accounting, net	-18	-30	17	15
Exchange differences [gain or (-) loss], net	107	90	39	69
Net other operating income /(expenses)	11	950	19	23
TOTAL OPERATING INCOME, NET	2,313	4,210	996	1,952
(Administrative expenses)	1,262	1,812	469	953
(Cash contributions to resolution funds and deposit guarantee schemes)	188	188	222	188
(Depreciation)	79	113	29	59
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	-56	92	-8	-38
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	-67	84	-20	-31
(Other provisions)	11	8	12	-7
Of which pending legal issues and tax litigation ¹	0	-5	0	0
Of which restructuring ¹	0	-2	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)	183	156	70	118
(Financial assets at fair value through other comprehensive income)	0	5	0	-2
(Financial assets at amortised cost)	183	151	71	119
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	0	0	0	6
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	0	0	0	0
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	7	7	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	665	1,856	215	666
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	434	1,508	147	466
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	434	1,508	147	466
Of which attributable to owners of the parent	434	1,521	147	466

¹⁰ Information available only as of end of the year ⁽²⁾ For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."

Total Assets: fair value and impairment distribution

Landesbank	Baden-Württem	berg
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(min EUR)	م	ls of 30/09/202	2			As of 31/	12/2022			As of 31,	/03/2023			As of 30,	06/2023		
		Fa	r value hierarc	hy		Fa	ir value hierar	chy		Fa	ir value hieraro	chy		Fa	ir value hieraro	hy	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References
Cash, cash balances at central banks and other demand deposits	82,491				48,827				96,695				71,754				IAS 1.54 (i)
Financial assets held for trading	43,299	1,596	41,295	408	39,287	1,220	37,608	459	39,497	1,890	36,926	680	40,903	2,370	37,624	910	IFRS 7.8(a)(i);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	421	0	381	40	494	0	363	131	510	0	380	130	985	0	882	103	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	1,834	15	1,819	0	1,779	0	1,779	0	1,678	0	1,678	0	1,686	20	1,667	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	31,119	19,453	11,666	0	36,621	23,111	13,511	0	37,241	26,186	11,055	0	37,564	28,350	9,214	0	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	174,253				187,855				201,288				201,212				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	421	0	421	0	525	0	525	0	453	0	453	0	501	0	501	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	-555				-549				-459				-497				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	7,370				7,038				7,210				7,297				
TOTAL ASSETS	340,653				321,880				384,112				361,406				IAS 1.9(a), IG 6

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

(min	EUR)		ļ	is of 30/09/20	22				As of 31/12/2022							As of 31	/03/2023					As of 30,	06/2023			
		Gross carryi	ing amount ⁽²⁾		Accun	nulated impairn	nent ⁽²⁾	Gross	s carrying amo	unt ⁽²⁾	Accur	nulated impair	nent ⁽²⁾	Gros	s carrying amou	unt ⁽²⁾	Accun	nulated impairn	ient ⁽²⁾	Gros	s carrying amo	unt ⁽²⁾	Accun	nulated impairm	ient ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector ¹		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	increase in credit risk since	Stage 3 Credit-Impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in	Stage 3 Credit-impaired assets	Stage 1 Assets without significant i increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-Impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-Impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	References
Financial assets at fair value through other	Debt securities	28,410	0	0	-3	0	0	33,482	0	0	-8	0	0	34,332	125	0	-7	-1	0	34,785	128	0	-6	0	0	Annex V.Part 1.31, 44(b)
comprehensive income	Loans and advances	2,713	0	0	0	0	0	3,147	0	0	0	0	0	2,792	0	0	0	0	0	2,658	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	1,075	83	6	0	-2	-6	1,066	79	6	0	-1	-6	1,744	80	6	-1	-1	-6	2,528	0	6	0	0	-6	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	113,830	59,550	1,183	-53	-881	-563	167,937	18,934	1,243	-503	-327	-600	180,457	19,161	1,318	-499	-377	-621	178,922	19,874	1,444	-551	-395	-623	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.





Breakdown of liabilities

Landesbank Baden-Württemberg

(mln EUR)

		Carrying	ı amount		
LIABILITIES:	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	References
Financial liabilities held for trading	32,741	28,980	28,022	28,389	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	3,612	3,584	3,578	3,440	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	288,369	271,571	333,830	311,491	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	560	850	865	778	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	-3,160	-3,164	-2,862	-2,874	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	1,356	1,724	1,976	1,739	IAS 37.10; IAS 1.54(I)
Tax liabilities	270	173	206	154	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	2,461	2,693	2,873	2,640	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	326,208	306,412	368,488	345,757	IAS 1.9(b);IG 6
TOTAL EQUITY	14,445	15,468	15,624	15,648	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	340,653	321,880	384,112	361,406	IAS 1.IG6

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



Breakdown of liabilities

Landesbank Baden-Württemberg

(mln EUR)

			Carrying	amount		
Breakdown of financial liabilities l	by instrument and by counterparty sector	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	References
Derivatives		25,454	21,939	20,277	20,143	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	3	9	1	4	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
Short positions	Debt securities	1,558	1,016	954	1,286	Annex V.Part 1.31
	Central banks	34,542	22,049	25,633	16,151	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	21,048	14,562	30,503	28,734	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	2,391	2,473	7,005	7,100	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	75,293	61,771	81,141	75,323	Annex V.Part 1.42(c),44(c)
Deposits	of which: Current accounts / overnight deposits	11,365	9,281	12,626	8,928	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	35,955	33,673	41,936	36,310	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	14,920	14,913	13,388	12,835	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	40,297	45,050	47,742	44,839	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	26,596	29,596	26,229	25,456	ECB/2013/33 Annex 2.Part 2.9.1
	Households	26,521	26,886	27,477	27,603	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	20,704	19,413	18,538	19,914	Annex V.Part 1.42(f), 44(c)
Debt securities issued		64,601	78,026	90,626	93,700	Annex V.Part 1.37, Part 2.98
Of which: Subordin	ated Debt securities issued	3,617	3,578	3,274	3,207	Annex V.Part 1.37
Other financial liabilities		9	5	6	5	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		325,281	304,986	366,295	344,098	

EBA LUSSTAN

2023 EU-wide Transparency Exercise Market Risk

Landesbank Baden-Württemberg

1	SA					I	м								IM							
			VaR <i>(Memoran</i>	dum item)	STRESSED VaR (I	Memorandum item)	AND MIG	NTAL DEFAULT GRATION RISK AL CHARGE	ALL PRICE RISKS CAPITAL CHARGE FOR CTP		AL CHARGE		VaR (Memor	andum item)	STRESSED VaR (Memorandum item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARG FOR CTP		L CHARGE	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE		TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt 1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2022	As of 31/12/2022				As of 30/	09/2022									As of 31/1	2/2022					
Traded Debt Instruments Of which: General risk Of which: Soecific risk Equities Of which: General risk Of which: General risk Foreign exchange risk Commodities risk	2.755 0 2.755 226 0 226 542 107	1.812 0 1.812 286 0 286 707 111	78 78 0 31 31 0 0 0	21 21 0 8 8 0 0 0 0	250 250 0 111 111 0 0 0	49 49 0 28 28 0 0 0							75 75 0 34 34 0 0 0	21 21 0 8 8 0 0 0	158 158 0 89 89 0 0 0	34 34 0 21 21 0 0 0						
Total	3,630 As of 31/03/2023	2,916 As of 30/06/2023	79	22	265	54 As of 31/	03/2023		0	0	0	4,304	83	23	174	40 As of 30/0	6/2023	0	0	0	0	3,210
Traded Debt Instruments Of which: General risk Of which: Specific risk Equities Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk	1,987 0 1,987 265 0 265 889 175	2,233 0 2,233 221 0 221 1,136 314	58 58 26 26 0 0 0	15 15 0 8 8 0 0 0	124 124 0 52 52 0 0 0	31 31 0 18 18 0 0 0 0							44 44 0 20 20 0 0 0	17 17 5 5 0 0 0	116 116 0 40 40 0 0 0	33 33 0 14 14 0 0 0						
Total	3,317	3,904	62	17	129	34	0	0	0	0	0	2,392	47	17	118	36	0	0	0	0	0	2,068

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.



EBA were a construction of the construction of

					Standardised A	pproach			
			As of 30/09/	2022			As of 31,	12/2022	
	(mb 208, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ⁴	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	Central governments or central banks	8	395	0		137	495	0	
	Regional governments or local authorities	175	868	1		2,131	2,757	1	
	Public sector entities	1,172	392	75		1,629	883	75	
	Multilateral Development Banks	0	85	0		0	0	0	
	International Organisations	0	0	0		403	403 36.203	0	
	Institutions	38,458 14,794	36,809 7,877	208 5,345		36,371 13,769	36,203	136	
	Corporates	2,996	1,387	5,395		2,889	8,158	5,5/9	
	of which: SME Retail	9,539	6,200	4,207		2,009 9,172	5.983	4,048	
	of which: SME	9,539 3,120	2,477	4,207		3,006	2,464	1,408	
Consolidated data	or which: SME Secured by mortgages on immovable property	4,276	4,267	1,416		4,678	4,667	1,408	
	of which: SME	400	399	1,460		631	-,007	195	
	Exposures in default	177	20	90	96	170	68	87	92
	Items associated with particularly high risk	3	3	4			2	4	
	Covered hands	12	12	0		399	398	i i	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakinos (CIU)	34	34	34		31	31	74	
	Equity	0	0	0		0	0	0	
	Other exposures	69	69	69		69	69	57	
	Standardised Total 2	68,716	57,080	11,521	142	68,961	60,119	11,690	161

¹⁰ Obtained ensours, unlike Ensours value, is wonticel lafers takes the samuelta any vefice face to anothic constraint ensource on the institution ensource. In a samultant ensource of the samuelta and the sa

		and only notes one area water and and an an and and										
					Standardised Ap	oproach						
			As of 30/09/	2022			As of 31	12/2022				
	(mb EJR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	Central governments or central banks	8 241 0 137 352 0										
	Regional governments or local authorities	173	866	1		2,055	2,680	1				
	Public sector entities	1,172	391	74		1,629	883	75				
	Multilateral Development Banks	0	0	0		0	0	0				
	International Organisations	0	0	0		0	0	0				
	Institutions	38,426	36,776	192		36,262 8,608	36,020 6,855	67 4,407				
	Corporates	8,655 2,610	6,751 1,325	4,325		8,608	6,855	4,407				
	of which: SME Retail	2,810 9,444	6,156	4,175		9,085	5,941	4,016				
	of which: SME	3,108	2,474	1,414		2,997	2,462	1,407				
GERMANY	Secured by mortgages on immovable property	4,186	4,177	1,453		4,577	4,567	1,591				
	of which: SME	363	362	105		591	586	180				
	Exposures in default	172	69	89	92	165	67	85	89			
	Items associated with particularly high risk	0	0	0		0	0	0				
	Covered bonds	12	12	0		399	398	0				
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0				
	Collective investments undertakings (CIU)	34	34	34		31	31	74				
	Eauitv	0	0	0		0	0	0				
	Other exposures	63	63	63	137	63	63	51	157			
	Standardised Total ²				137				157			

¹⁰ Obtaind recours, utilité Dossav alue, à wannete biéve staine sta accurt av effect due to etit constructione end né estation technices (a.c. substitution effects). (2) Telé value adjustmets end provinces per acurty of construyeity excludes these for excitation expresses but includes general cost est adjustmets. Standard sized Approacch

			As of 30/09	2022			As of 31,	/12/2022	
	(mb 208, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	0	(0		0	0	0	
	Regional governments or local authorities	2	2	0		4	4	0	
	Public sector entities	0	(0		0	0	0	
	Multilateral Development Banks	0	(0		0	0	0	
	International Organisations	0	(0		0	0	0	
	Institutions	0	(0		0	0	0	
	Corporates	268	125	126		347	247	243	
	of which: SME	8	1	0		7	1	1	
	Retail	5		2		5	3	2	
UNITED STATES	of which: SME	1	0	0		0	0	0	
	Secured by mortgages on immovable property	/		3		/		2	
	of which: SME	0		0		0	0	0	
	Exposures in default	0			0	0	0	0	
	Items associated with particularly high risk Covered bonds	0				0		0	
1	Covered bonds Claims on institutions and corporates with a ST credit assessment							0	
	Collective investments undertakings (CIU)	0				ő			
	Equity	0				ő		0	
1	Other exposures	3		3		3	3	3	
	Chandra Card Tank								

⁽¹⁾ Osnini assesse, unlik boson value, in soziala foren talan nin accust av effect da to cell converse factor or off nin relatant indexiaaa fac. at (2) Toti value adjutment and provisors precurity of contraparty accudes those for securitation reposures but includes generil endt nik adjutments.

					Standardised A	pproach			
			As of 30/09,	2022			As of 31,	12/2022	
	(mb 918 %)	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
FRANCE	Card al averaments of card at basis Basic average of the lat at basis basic average of the lat at basis Multitude of the lat at basis Multitude of the lat at basis for an at basis Consoling of the lat at basis of the lat at basis for all at basis for all at basis Finances in default Penesses in default	0 0 0 56 10 7 1 1 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 15 1 3 3 0 1 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1 1 0	0
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other excosures Standawideer Maal ²	000000000000000000000000000000000000000	0 0 0	000000000000000000000000000000000000000	0	0 0 0	0 0 0	0 0 0	0

¹⁰ Oxinel essear, unlik Essaur via, a recente blore takin in a catort any effect da codit conversion factor or onti minutator turbetsam fac (2) Toti vias edjustments and provisions per country of counterparty excludes these for excatination exposures but includes generil oxielt risk adjustments.

					Standardised A	pproach			
			As of 30/09,	2022			As of 31	/12/2022	
	(mb 208, %)	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 KINGDOM	Cable areasements or cable backs Recisical comments or back at about the Packs area welling Packs areas welling Teather and the second second second second second Institutions Comments Recall of order, 5% Expansion in Celebrat Recall Second Second Second Second Second Second Recall Second Second Second Second Second Second Second Recall Second S	0 0 2,281 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 147 1 1 2 0 3 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 1 1 1 1 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6 6 105 5 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6	0 0 0 0 0 0 0 2 0 0 0 0 0 0 0 0 0 0 0 0	0
	Standardised Total ²				0	-			0

⁽¹⁾ Octavial exercises, unlike Executive values in recorded before taking into account any effect due to endit conversion factors or endit risk initiation indevicuous (e.g. substitution effects).
(2) Tetal value adjustments and provisions per country of counterparty encludes these for securitization exposures but includes general evait risk adjustments.



EBA were a construction of the construction of

					Standardised A	oproach			
			As of 30/09	2022			As of 31	/12/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
LUXEMBOURG	Animal operanemetic for clearly building of a Not any and a second second second second second second additionation of conventional second second second additionation of conventional second second second second learning of the second se	0 0 1 1155 155 3 3 3 3 3 3 3 3 3 3 3 3 3 3	6 6 7 7 8 8 8 8 8 8 8 9 8 9 8 9 8 9 8 9 8 9	0 0 0 8 3 3 0 15 15 15 0 0 0 15 15 0 0 0 15 15 0 0 15 15 0 0 0 0	0	0 0 0 0 17 95 1 7 95 0 0 3 3 5 0 0 0 3 3 5 0 0 0 0 0 0 0 0	6 6 117 18 3 6 6 3 7 3 3 6 6 3 7 3 8 6 6 3 7 3 8 6 6 6 6 6 6 6 6 6 6 117 118 118 118 119 119 119 119 119 119 119	0 0 0 0 0 0 8 3 3 3 0 0 15 15 15 0 0 0 15 15 0 0 0 0 0 0 0	
	Standardised Total ²				0				0

⁽²⁾ Defining anyones: inside Freesing value is represent before taken intervenues any effect was to market intervenues factor expects into anyones: a substantion affects) (2) Total value adjustments and provisions per country of counterpanty excludes these for securitization exposures but includes general order risk adjustments.

		Staliuaruiseu Approacii									
			As of 30/09	2022			As of 31	12/2022			
	(mb 208, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	Central answermannets or central backs Resolved averamments Pedite sector autifica Mainterial ("overamment backs Mainterial ("overamment backs Mainterial Development Entertainteria Conversates of exerci. Sol Resolution, Sol Resolution, Sol E	0 0 0 0 223 12 12 1 1	0 0 0 0 5 5 6 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 60 8 0 8 0 0 0 0 0 0 0 0 0 0 0		0 0 0 1 241 104 2 0	0 0 0 0 0 0 25 1 0	0 0 0 0 0 26 26 1			
NETHERLANDS	Second for montained an intervalue and an operative of whice SMC of out of the SMC of th	1 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0	0	1 0 0 0 0 0 0 0 0	1 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0		

⁽¹⁾ Orional excession: unlike bioossion value, is recorded buffore taking into account any effect due to credit conversion factors or credit risk mitication technicues (2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments. Standardised A

			As of 30/09,	2022			As of 31	/12/2022		
	(mb 208. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ³	Exposure Value ¹	Risk exposure amount	Value adjustments a provisions ²	
	Central governments or central banks	0	S	0		0	5	0		
	Regional governments or local authorities	0	0	0		0	0	0		
	Public sector entities	0	0	0		0	0	0		
	Multilateral Development Banks	0	0	0		0	0	0		
	International Organisations	0	0	0		0	0	0		
	Institutions	0	0	0		0	0	0		
	Corporates	157	79	54		203	98	72		
	of which: SME	65	13	10		97	13	10		
	Retail	45	21	15		44	20	15		
SWITZERLAND	of which: SME	3	1	1		3	1	1		
	Secured by mortoages on immovable property	18	18	6		24	24	8		
	of which: SME Execosures in default	1	-	0	0	3	3	1		
	Exosures in default Items associated with particularly high risk			0	0					
	Covered bonds			0						
	Claims on institutions and corporates with a ST credit assessment			0		0				
	Collective investments undertakings (CIU)		i i i i i i i i i i i i i i i i i i i	0						
	Equity	, i i i i i i i i i i i i i i i i i i i	ŭ	ő		ő	ő	ő		
	Other exposures	0	0	0		0	0	0		
	Standardised Total ²				0					

¹⁰ Obicial answar, while because while a twenthel Merri skiller in the account of the distribution of the account of the

			As of 30/09,	2022			As of 31	/12/2022	
	(mb F10 %)	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a provisions ²
	Central governments or central banks	0	1	0		0	1	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities Multilateral Development Banks	0		0		0	0	0	
	Multilateral Development Banks International Organisations			0		0		0	
	Institutions	12	12	2		3	3	1	
	Corporates	79	193	136		76	177	126	
	of which: SME	8	1	1		7	1	1	
	Retail	7	2	1		5	2	1	
AUSTRIA	of which: SME	1	0	0		1	0	0	
1001101	Secured by mortoaces on immovable property of which: SME	1	1	0		1	1	0	
	Exposures in default	0		0	0	0	0	0	
	Items associated with particularly high risk	ō	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	
	Eauitv	0	0	0		0	0	0	
	Other exposures Standardised Total ²	0	0	0		0	0	°	
					. 0				1
		⁽¹⁾ Original exposure, unlike Exposure value					substitution effects).		
		(2) Total value adjustments and provision	is per country of counterparty	includes those for securitisation	exposures but includes general	credit risk adjustments.			

		Standardised Approach								
			As of 30/09,	2022			As of 31	/12/2022		
		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 a provisions ²	
	(min EUR, %) Central governments or central banks	0	0	0		0				
	Regional governments or local authorities	0	0	0		72	72	2 0		
	Public sector entities	0	0	0		0	0	0		
	Multilateral Development Banks	0	0	0		0	0	0 0		
	International Organisations	0	0	0		0	0	0		
	Institutions Corporates	0	0	0		0	0			
	of which: SME	33	2	2		15	4	4		
	Retail			0						
	of which: SME			0						
CANADA	Secured by mortgages on immovable property	0	0	0		0				
	of which: SME	0	0	0		0				
	Exposures in default	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		
	Collective investments undertakinos (CIU)	0	0	0		0				
	Equity	0		0		0	1 2	1 S		
	Other exposures Standardised Total ²	0	0	0		0		-		
	Standardised Total*	(*) Original exposure, unlike Exposure val			Ĵ					
							subsitiution effects1.			
		(2) Total value adjustments and provision	is per country of counterparty	ocludes those for securitisation	exposures but includes general	credit risk adjustments.				

					Standardised A	oproach			Standardised Approach								
			As of 30/09,	2022			As of 31	/12/2022									
	(mb EJR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²								
	Central governments or central banks	0		0		0		0									
	Regional dovernments or local authorities Public sector entities Multilateral Development Banks	0	0	0		0	0	0									
	Multilateral Development Banks International Organisations Institutions	0	0	0		0		0									
	Corporates of which: SME Retail	27 13	3	2		40	16	16									
SPAIN	of which: SME Secured by mortpages on immovable property	0	0	0		0	0	0									
	of which: SNE Exposures in default Ttems associated with particularly high risk	0	0	0	0	0	0	0	0								
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0									
	Collective investments undertakings (CIU) Equity Other exposures	0	0	0		0	0	0									
	Standardised Total ²		-		0			-	0								

⁽¹⁾ Orderal excessive, unlike bookure value, is recorded before taking into account any effect due to credit conversion factors or credit nik mitication technicums face, substitution effects).
(2) Total value adjustments and provisions per country of counterpany excludes those for securitization enjoysness but includes general credit risk adjustments.



2023 EU-wide Transparency Exercise Credit Risk - Standardised Approach Landesbank Baden-Württemberg

					Standardise	d Approach			
			As of 31/	03/2023			As of 30/	06/2023	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	(min B.R. %)	70,794	71.137	^		235	632		
	Central governments or central banks Regional governments or local authorities	2.090	2,714	0		2.078	632 2,865	0	
	Recional overnments or local acciones Public sector entities	1,645	881	- 24		1,680	903	77	
	Multilateral Development Banks	1,040	001			1,000			
	International Organisations	482	481			516	516		
	Institutions	41.012	40.045	567		40.075	38.761	133	
	Corporates	16.049	8,615	5,851		14,576	7,879	5,269	
	of which: SME	2.877	1,465	1.176		2,600	1,490	1,195	
	Retail	8,891	5,765	3,885		8,646	5,660	3,798	
Consolidated data	of which: SME	2,993	2,455	1,403		3,002	2,502	1,430	
Consolidated data	Secured by mortpages on immovable property	4,818	4,805	1,679		5,024	5,010	1,748	
	of which: SME	624	619	194		687	682	215	
	Exposures in default	168	57	73	101	178	66	89	99
	Items associated with particularly high risk	3	3	4		3	3	4	
	Covered bonds	425	424	0		475	475	5	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		1	1	1	
	Collective investments undertakinos (CIU)	30	30	74		25	25	30	
	Equity	0	0	62		0	0	0	
	Other exposures	146,472	135.023	12,271	169	73,574	62,856	11.216	166
	Standardised Total ²	146,472 (1) Original compositor with Fig.							166

Operating services, while Departs with a spectral before lakes pair assessment any effect due to end of an elegation before, and (e.g. a statistical effect).
 Discholardia for that due to exist chan be associative pair with any effect on the 2003 services.
 Or by the statistical effect of any effect

					Standardise	d Approach			
			As of 31,	03/2023			As of 30,	/06/2023	
	(mh B.R. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	70,794	70,998	0		235	498	0	
	Regional governments or local authorities	2,014	2,638	1		1,961	2,747	1	
	Public sector entities	1,645	881	74		1,679	903	77	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	39,930	505		0	0	26	
	Institutions Corporates	40,971 8.438	39,930	4,465		40,010 8,399	38,622	/6 4.197	
	of which: SME	2,330	1,316	1,050		2,079	1,333	1,063	
	Retail	8.808	5,724	3,856		8,566	5.612	3,763	
	of which: SME	2,983	2,452	1,401		2,993	2,499	1,428	
GERMANY	Secured by mortgages on immovable property	4,713	4,700	1.640		4,918	4,904	1,709	
	of which: SME	584	580	178		644	639	197	
	Exposures in default	163	56	72	97	173	66	88	9
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	425	424	0		425	425	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		1	1	1	
	Collective investments undertakings (CIU)	29	29	74		25	25	30	
	Equity	0	0	56		0	0	0	
	Other exposures	60	60	56	160	55	55	55	13
	Standardised Total ²				160				13

Copyral oppose, splite Departs wite, is experied before taking nine associety with click are used in endingeness and an endingeness before an end

UNITED STATE Conta drawnia (worker)						Standardis	a Approach					
UNITED STATES UNITED UN				As of 31)	/03/2023		As of 30/06/2023					
UNITED STATES Carbon areasements or control basis Carbon areasements or control basis Carbon areasements or control basis Carbon areasements Carbo			Original Exposure ¹	Exposure Value ¹	Risk exposure amount		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²		
Collection instances undertaining: (CII) 0	UNITED STATES	Carbai a semanta or contra al tasks Taskai da semantenia or do al adubtitis Taskai da semantenia or do al adubtitis Semantenia da semantenia or do al adubtitis of al adubtitis Taskai da semantenia da formante da semante of al adubtitis Taskai da semantenia da formante da semantenia Carbaito da semantenia da semantenia da semantenia da semantenia Carbaito da semantenia	0 2 3 410 8 4 4 7 7 0 0 0 0 0 0 0 0 2 2	0 2 0 0 2 2 2 2 2 2 2 0 0 7 7 0 0 0 0 0	0 0 0 222 1 1 1 0 2 0 0 0 0 0 0 0 0 0 0	0	0 0 2 333 7 4 4 0 0 0 0 0 0 0 0 0 0 2 2 2	0 0 2 204 1 2 2 0 0 7 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 203 0 2 2 2 0 0 0 0 0 0 0 0 0 0 0			

			1		
nike E	sposure value, is reported befor	e taking into account any effec	t due to credit conversion factors or credit risk mitigation techn	iques (e.g. substitution effects)	L.
ents ar	d provisions per country of cou	interparty excludes those for se	curitisation exposures but includes general credit risk adjustme	rts.	

					Standardise	d Approach			
			As of 31/	03/2023			As of 30	/06/2023	
	(m) 5.8. %)	Original Exposure ³	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ³
FRANCE	Cannot a conversamenta or centra to assist assistant accounter for tool as about the material assistant accounter for tool assistant Mattheast and tool assistant Mattheast and tool assistant Mattheast and tool assistant Comparison Comparison of and tool Comparison of and tool Comparison of and tool Comparison Compa	0 0 0 0 0 0 0 22 18 18 18 1 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
	Other exposures Standardised Total ²	0			0			0	0
						rs or credit risk mitigation techn des general credit risk adjustme		0.	

Standardised Approach As of 30/06/2023 As of 31/03/2023 Ex ents or central bank nents or local autho ties 0 0 0 157 0000990 2,0 UNITED KINGDOM y high risk

due to credit conversion nion factors or credit risk mitigation i but includes general credit risk adju (1) Original exposure, unlike Expos (2) Total value adjustments and pr



EBA were 2023 EU-wide Transparency Exercise Credit Risk - Sandardised Approach Landebank Baden-Wüttemberg

					Standardise	d Approach			
			As of 31,	03/2023			As of 30	/06/2023	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min BJR, %) 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	17	17	8		17	17	8	
	Corporates	59	15	11		61	16	12	
	of which: SME Retail	3	3	3		3	3	3	
	of which: SME	0	0	0		0		0	
LUXEMBOURG	Secured by mortgages on immovable property	37	37	16		37	17	16	
	of which: SHE	36	36	15		36	36	15	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	3	3	4		3	3	4	
	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 undertakinos (CEU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	2	2	2	0	2	2	2	
	Standardised Total ²	(1) Original exposure, unlike Ex			3				0

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).
 Total value adjustments and provisions per country of counterparty encludes those for securitization exposures but includes general credit risk adjustments.

					Standardise	d Approach			
			As of 31/	03/2023			As of 30	/06/2023	
	(min File %)	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	Carby's anomatoria or carbot's lacks Radio anomatoria of the carbot's anomatoria Radio anomatoria of the carbot's anomatoria Institutional Institutional Constraints of Carbotism Institutional Constraints of Carbotism Institutional Constraints of Carbotism Constraints of Carbotism Constraints of Carbotism Constraints of Carbotism Institutional Institutional Institutional Constraints of Carbotism Constraints of Carbotism Institutional Carbotism on Institution and constraints with S IT ordiff Amessessment Carbotism on Institutional Carbotism Carbotism Institutional Carbotism Institutional Carbotism Inst	0 0 0 303 127 127 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 286 116 116 116 116 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 5 5 4 6 1 1 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0		8
	Standardised Total ²				0				0

Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or endit trik intigation techniques (e.g. substitution effects).
 Total value adjustments and provisions per country of counterparty excludes those for securitization exposures but industis general credit trik adjustments.

			As of 31,	03/2023			As of 30,	06/2023	
	(mh B.R. %)	Original Exposure ³	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central oovernments or central banks	0	4	0		0	4	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	0	0	0		0	0	u 0	
	Institutions Corporates	203		57		191	64	54	
	of which: SME	115	12	10		105	15	12	
	Retail	42	20	15		38	27	20	
	of which: SME	4	2	1		3	2	1	
SWITZERLAND	Secured by mortgages on immovable property	23	23	8		23	23	8	
	of which: SME	3	3	1		6	6	2	
	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	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

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			As of 31/	03/2023			As of 30	06/2023				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments ar provisions ²			
	(mh BJR. %) Central governments or central banks	0	1	0		0	0	0				
	Regional governments or local authorities	0	0	ő		ő	ő	0				
	Public sector entities	0	0	0		0		0				
	Multilateral Development Banks	0	0	0		0	0	0				
	International Organisations	0	0	0		0	0	0				
	Institutions	21	21	4		38	38	8				
	Corporates of which: SME	122	111	160		140	142	105				
	or which: SME Retail	33		3/		04	24	40				
	of which: SME	1	0			1	ő	0				
AUSTRIA	Secured by mortgages on immovable property	1	1	0		1	1	0				
	of which: SME	0	0	0		0	0	0				
	Exposures in default	0	0	0	0	0	0	0				
	Items associated with particularly high risk Covered bonds	0	0	0		0		0				
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0			0		0				
	Collective investments undertakings (CIU)	0	0	ő		ő	ő	0				
	Equity	0	0	0		0		0				
	Other exposures	0	0	0		0	0	0				
	Standardised Total ²				2							
	Poling and set of a					ns or credit risk mitigation techn des general credit risk adjustme						

					Standardise	d Approach			
			As of 31,	03/2023			As of 30,	06/2023	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
CANADA	Control and annumentaria annumenta	0 73 0 0 0 14 14 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 73 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 117 0 0 0 19 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0	0 117 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
	Standardised Total ²				0			-	

Organi exposer, unlike Exposers value, is reported before taking into accord any effect due to ordit conversion factors or ordit risk integration intrivipuis (e.g. substitution effects).
 (2) Total value adjustments and provisions per country of counterparty excludes those for securitation exposures but includes general ordit risk adjustments.

					Standardise	ed Approach			
			As of 31/	/03/2023			As of 30,	06/2023	
	(mh EJR, %)	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
	(min BUR, %) Central governments or central banks					^		0	
	Central overnments or central banks Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks International Organisations	0	0	0		0	0	0	
	Institutions Corporates of which: SME	28 11	3	3		28 12	4	4	
SPAIN	Retail of which: SME	2	1	0		2	1	0	
	Secured by mortoacies on immovable property of which: SME Exposures in default	0	0	0	0	0 0	3 0 0	0	0
	Items associated with particularly high risk Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakinos (CEU) Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

Original exposure, unlike Deposure value, in reported before taking into account any effect due to orefit convension factors or orefit nix mitigation techniques (e.g. substitution effects).
 Total value adjustments and provisions per country of counterparty excludes those for securitization exposures but includes gunnell ordit nix adjustments.



2023 EU-wide Transparency Exercise Credit Risk - IRB Approach

Landesbank Baden-Württemberg

							IRB Ap	proach					
				As of 3	10/09/2022					As of	31/12/2022		ĺ
		Original	Original Exposure ¹ Exposure Value ¹		Risk exposure amount		Value adjustments and	Original Exposure ¹		Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	provisions
	Central banks and central governments Institutions	95,359 69,378	0	98,416 68,452	2,544 6,607	0	5 28	67,638 67,814	0	71,149 66,979	2,378 5,732	0	14 22
	Corporates Corporates - Of Which: Specialised Lending	152,407 24,482	1,291 121	118,168 23,056	48,744 10,671	0	1,154 102	177,040 42,639	1,456 270	138,539 40,032	53,863 16,902	0	1,519 193
	Corporates - Of Which: SME Retail	15,222 0	155 0	11,545 0	3,413 0	0	50 0	20,480 0	153 0	16,470 0	4,645 0	0	83 0
Constitution of the	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-5 Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME Equity	0 1,170	0	0 1,170	0 2,448	0	0	0 1,088	0	0 1,088	0 2,288	0	0
	Other non credit-obligation assets				1,295						1,507		
	IRB Total ²												

Classical and a second se

							IRB Ap	proach						
				As of :	30/09/2022					As of	31/12/2022			
		Original Exposure ¹ Exposure Risk exposure amount adjustments adjustments							Original Exposure ¹		Risk exposure amount		Value adjustments and	
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value ¹		Of which: defaulted	provisions	
	Central banks and central governments	18,652	Ö	21,193	1,854	0	1	17,494	Ō	20,292	1,703	0	4	
	Institutions	8,380	0	7,925	647	0	12	11,962	0	11,541	568	0	2	
	Corporates	99,866	964	75,230	31,556	0	1,002	115,522	995	87,174	33,385	0	1,051	
	Corporates - Of Which: Specialised Lending	6,863	34	6,049	2,449	0	22	15,842	34	13,065	5,239	0	58	
	Corporates - Of Which: SME Retail	13,772	122	10,450	3,233	0	47	17,724	114	14,096	4,009	0	69	
	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		ő		0	0	0		ő			0	
GERMANY	Retail - Secured on real estate property - Of Which: on-SP		0	ő	ő	0	ő	0	0	ő	ő		ő	
	Retail - Qualifying Revolving	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	
	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	877	0	877	1,729	0	0	847	1	847	1,661	0	0	
	Other non credit-obligation assets													
	IRB Total													

IRB . As of 30/09/2022 As of 31/12/2022 Exposure Value¹ Exposure Value¹ 9,810 2,194 13,402 5,799 245 0 0 0 9,808 2,193 12,390 5,524 235 0 0 0 0 0 0 0 0 0 0 0 0 19,567 2,256 14,376 6,309 213 0 0 0 0 0 0 0 0 19,565 2,256 13,348 6,012 115 0 0 0 0 0 0 0 0 0 0 0 0 0 0 725 4,825 3,783 28 0 0 572 4,280 3,368 41 0 99 86 0 0 0 0 1 71 54 0 0 0 0 0 0 0 0 166 153 0 0 0 0 1 129 60 0 41 red on real estate Retail - Secured or ő UNITED STATES Retail - Q Retail - O

							IRB Ap	proach					
				As of	30/09/2022					As of	31/12/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	provisions
	Central banks and central governments Institutions	0 18.487	0	75 18.453	0 809	0	0	68 14.278	0	138 14.242	9 866	0	0
	Corporates	1,315	0	1,248	596	0	5	3,478	15	3,396	1,794	0	43
	Corporates - Of Which: Specialised Lending	548	0	521 75	184	0	1	2,315	0	2,276	1,078	0	17
	Corporates - Of Which: SME Retail	76	0	76	16	0	0	101	0	99	3/	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
FRANCE	Retail - Secured on real estate property - Of Which: SME	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
FRAINCE	Retail - Secured on real estate property - Of Which: non-St	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 Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	ő
1	Other non credit-obligation assets		l ü	l ő		Ŭ	Ŭ	0	0	Ŭ		Ŭ	
	IRB Total												

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

							IRB Ap	proach					
				As of :	30/09/2022					As of :	31/12/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposur	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	value.		Of which: defaulted	provisions		Of which: defaulted	value ²		Of which: defaulted	provisions
	Central banks and central governments	57	0	137	11	0	0	32	0	149	12	0	0
	Institutions	14,633	0	14,584	934	0	0	14,755	0	14,729	818	0	1
	Corporates	2,671	0	2,609	1,152	0	23	2,729	0	2,586	1,084	0	33
	Corporates - Of Which: Specialised Lending	1,952	0	1,916	964	0	12	1,974	0	1,878	897	0	8
	Corporates - Of Which: SME	23	0	23	5	0	0	24	0	24	5	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
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-S		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	1	0	1	1	0	0	1	0	1	1	0	0
	Other non credit-obligation assets												
	IRB Total												

(*) Original exosure, unlike Exosure value, is recorded before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

Credit Risk - IRB Approach

							IRB Ap	proach					
				As of	30/09/2022					As of	31/12/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk exposur	e amount	Value adjustments
	(min EUR, %)		Of which: defaulted	value.		Of which: defaulted	provisions		Of which: defaulted	value.		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	2,013	0	2,013	121	0	2	1,666	0	1,666	85	0	1
	Corporates	4,872	8	4,626	1,779	0	8	7,570	84	7,236	2,635	0	21
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	3,701 118	0	3,547	1,177	0	2	6,411 279	76	5,901 256	2,041	0	12
	Corporates - Ur Which: SME Retail	118	0	116	2/	0	0	2/9	8	256	88	0	0
	Retail - Secured on real estate property	ő	0	ő	0		0	0	0	ő	0		0
	Retail - Secured on real estate property - Of Which: SME	ő	0	ő	0	0	0	0	0	ő	0	0	0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: non-Si	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total				d before taking into accou								

							IRB Ap	proach					
				As of	30/09/2022					As of	31/12/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure1	Exposure Value ¹	Risk exposure	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
	Central banks and central governments	0	0	43	0	0	0	0	0	109	0	0	0
	Institutions	1,491	0	1,491	180	0	1	1,134	0	1,134	164	0	0
	Corporates	4,268	7	3,560	1,574	0	6	8,494	8	7,841	3,231	0	55
	Corporates - Of Which: Specialised Lending	1,608	0	1,480	608	0	1	4,940	5	4,632	1,926	0	17
	Corporates - Of Which: SME	82	4	53	10	0	0	641	0	546	253	0	9
	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
NETHERLANDS	Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0
NETHERDAND5	Retail - Secured on real estate property - Of Which: non-S	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												
		(ii) Outsiand summer	and shall be for an	a caller la caracte	d hafees taking into account			to do a ser a ser da d	de autoritaria de alt	den se la se de de	the affected		

				As of 1	30/09/2022					As of 3	31/12/2022		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	a mount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Terioc		Of which: defaulted	provisions		Of which: defaulted	Falle		Of which: defaulted	provisions
	Central banks and central governments	226	0	444	0	0	0	2	0	227	0	0	0
	Institutions	6,723	0	6,769	708	0	0	5,400	0	5,414	415	0	0
	Corporates	3,914	1	2,615	1,110	0	4	3,336	1	2,135	923	0	11
	Corporates - Of Which: Specialised Lending	24	0	24	6	0	0	62	0	42	26	0	0
	Corporates - Of Which: SME	96	0	79	24	0	0	139	0	87	24	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
SWITZERI AND	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
STITLEERES IND	Retail - Secured on real estate property - Of Which: non-SP	0	U	0	0		0	U	U	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	14	0	0	0	0	0	14	0	0
	Equity Other non credit-obligation assets	8	0	8	14	0	0	/	0	/	14	0	0
	IRB Total												

Central Tantitut Corpora	(mh EJP, %). I banks and contral governments	Original I	Exposure ³	As of Exposure Value ¹	80/09/2022 Risk exposure	amount	Value	Original I	·1		Risk exposure		Value
Instituti	I banks and central governments	Original I			Risk exposure	amount		Original					Mahua
Instituti	I banks and central governments		Of which:				adjustments	Original I	acposare	Exposure Value ¹	Kisk exposure	amount	adjustments
Instituti	al banks and central governments		defaulted			Of which: defaulted	provisions		Of which: defaulted	value [*]		Of which: defaulted	provisions
		1,292	0	1,381	2	0	0	412	0	525	7	0	0
Corpora		1,006	0	1,008	222	0	1	1,074	0	1,076	215	0	2
		3,734	30	2,881	1,209	0	4	3,483	29	2,535	1,083	0	17
	Corporates - Of Which: Specialised Lending	105	0	104	24	0	0	102	0	102	23	0	0
	Corporates - Of Which: SME	23	0	11	4	0	0	14	0	5	1	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
AUSTRIA	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
AUSTRIA	Retail - Secured on real estate property - Of Which: non-SI	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	0 350	0	0	0	0	0	0	0	0
Equity		140	0	140	350	0	0	98	0	98	245	0	0
	non credit-obligation assets												-
IRB Tota	otal												

							IRB Ap	proach					
				As of	30/09/2022					As of 3	31/12/2022		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	provisions
	Central banks and central governments	0	0	1	0	0	0	0	0	1	0	0	0
	Institutions	4,425	0	4,425	471	0	0	4,639	0	4,639	504	0	1
	Corporates	772	0	740 698	458 442	0	7	866 813	0	833 798	503 490	0	12
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	/14	0	698	442	0	4	813	0	798	490	0	1
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	ő	0	0	0	0	0	0	0	ő	0
	Retail - Secured on real estate property - Of Which: SME	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
CANADA	Retail - Secured on real estate property - Of Which: non-SI	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
1	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0
	IRB Total												

mosure. unlike Emosure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effe

							IRB Ap	proach					
				As of	30/09/2022					As of	31/12/2022		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	value.		Of which: defaulted	provisions		Of which: defaulted	value.		Of which: defaulted	provisions
	Central banks and central governments	131	0	131	109	0	2	125	0	125	99	0	3
	Institutions	997	0	996	41	0	0	1,398	0	1,396	59	0	0
	Corporates	401	18	317	172	0	2	555	18	289	158	0	2
	Corporates - Of Which: Specialised Lending	105	0	104	90	0	1	78	0	76	76	0	0
	Corporates - Of Which: SME	12	0	12	3	0	0	12	0	12	3	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
SPAIN	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Sirvari	Retail - Secured on real estate property - Of Which: non-SI	0	0	0	0	0	0	0	U	0	0	0	0
	Retail - Qualifying Revolving Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		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
	Equity Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0
	IRB Total												
		(i) Original surgery	and the firm of	a call of the same set	f before taking into accou			1. A	all an Marshall and Reading		alor all catel		

EBA Execution



2023 EU-wide Transparency Exercise Credit Risk - IRB Approach

Landesbank Baden-Württemberg

							IRB Ap	proach					
				As of 3	31/03/2023					As of 3	80/06/2023		
		Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original E	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	- Indu		Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
	Central banks and central governments	44,682	0 0	48,152 70.621	2,552	0	13	91,138	0	94,578	2,640 6.329	0	13
	Institutions Corporates	71,481 176,514	1.502	/0,621 138.996	6,107	0	1.457	73,181 177.399		72,269	53,544	0	21 1.394
	Corporates Corporates - Of Which: Specialised Lending	43.376	1,902 268	138,996	53,383	0	213	44,741	1,5/6	42.317	53,599	0	213
	Corporates - Of Which: SME	43,378	135	15,534	4.353		213	20,449	152	16,792	4,691	0	67
	Retail	0	0	0	0	ō	0	0	0	0	0	ō	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Constant data data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-Sh	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	1,082	1	1,082	2,258	0		1,047	1	1,047	2,250	0	
1	Other non credit-obligation assets				1,510						1,500		
	IRB Total ²				65,810						66,263		

Other and the state of the

								IRB Ap	proach					
					As of :	31/03/2023					As of :	80/06/2023		
			Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments and	Original E	Exposure ¹	Exposure	Risk exposure	e amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value ^s		Of which: defaulted	provisions		Of which: defaulted	Value ^s		Of which: defaulted	provisions
		nks and central governments	17,670	0	20,356	1,840	0	4	68,406	0	70,966	1,850	0	0
	Institution		10,364	0	9,884	603	0	2	10,698	0	10,203	552	0	1
	Corporate		114,959		87,782	33,397	0	948	115,870	1,041	88,708	33,083	0	516
		Corporates - Of Which: Specialised Lending	16,546	35	13,563	5,462	0	59	16,590	159	13,855	5,257	0	84
	Retail	Corporates - Of Which: SME	16,676	104	13,456	3,835	0	58	18,316	120	15,182	4,251	0	54
	Retail	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
			0	0	0	0		0	0		0	0	0	0
GERMANY		Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-Sh	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
		Retail - Other Retail	0		0	0		0	0		0	0	ő	0
		Retail - Other Retail - Of Which: SNE	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: non-SME	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	Equity		851	1	851	1,723	0	0	817	1	817	1,711	0	0
	Other non	credit-obligation assets												
	IRB Total													
			(1) Original exp	iosure, unlike Ex	posure value, is r	eported before taking in	nto account any	effect due to cre	dit conversion fai	ctors or credit ri	sk mitigation tech	niques (e.g. substitutio	in effects).	

							IRB Ap	proach					
				As of :	31/03/2023					As of :	30/06/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original E	xposure1	Exposure Value ¹	Risk exposure	e amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	value.		Of which: defaulted	provisions
	Central banks and central governments	21,003	0	21,002	0	0	0	16,340	0	16,339	0	0	2
	Institutions	2,550	0	2,550	624	0	0	2,681	0	2,681	646	0	2
	Corporates	13,348	161	12,299	4,235	0	143	12,712	152	11,619	4,594	0	78
	Corporates - Of Which: Specialised Lending	5,940	151	5,619	3,363	0	75	6,188	150	5,882	3,713	0	75
	Corporates - Of Which: SME	250	0	238	46	0	0	15	0	1	1	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
UNITED STATES	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
onarieb binnieb	Retail - Secured on real estate property - Of Which: non-Sh	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving Retail - Other Retail	0	0	0	0	0	0	0	0	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
	Retail - Other Retail - Of Which: non-SME	0	0	0	0 118	0	0	0 44	0	0 44	0 123	0	0
	Equity Other non credit-obligation assets	44	0	44	118	0	U	44	0	44	123	0	0
	IRB Total												

							IRB Ap	oproach					
				As of :	31/03/2023					As of :	30/06/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	value [*]		Of which: defaulted	provisions
FRANCE	Cetarla lacks and cetarla governments Institutions Corporates Corporates Corporates - Of White: Specialized Landing Corporates - Of White: Speci Retail - Secured on real estate property - Of White: Sme Retail - Secured on real estate property - Of White: Sme - Retail - Secured on real estate property - Of White: Sme - Retail - Secured on real estate property - Of White: Sme - Retail - Secured on real estate property - Of White: Sme - Retail - Secured on real estate property - Of White: Sme -	68 15,899 3,537 2,384 41 0 0 0 0 0	0 0 15 0 0 0 0 0	139 15,889 3,429 2,339 41 0 0 0 0	9 902 1,723 1,075 13 0 0 0 0	0 0 0 0 0 0 0	0 4 18 0 0 0 0	68 16,928 3,536 2,467 19 0 0 0 0	0 0 0 0 0 0 0	136 16,923 3,434 2,426 19 0 0 0 0 0	18 987 1,712 1,086 3 0 0 0 0	0 0 0 0 0 0 0 0 0	0 1 37 16 0 0 0 0
	Retail = Qualifying Revolving Retail = Other Retail = O'Holm: SHE Retail = Other Retail = O'Holm: SHE Retail = O'Holm: Retail = O'Holm: non-SHE Deb Total Deb Total	0 0 0 0	000000000000000000000000000000000000000	00000	0 0 0 0	0	0	000000000000000000000000000000000000000	0	000000000000000000000000000000000000000	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 miligation techniques (e.g. subditution effe

							IRB Ap	proach					
				As of	31/03/2023					As of 3	30/06/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original E	xposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustmen
	(min EUR, %)		Of which: defaulted	value.		Of which: defaulted	provisions		Of which: defaulted	Value [*]		Of which: defaulted	provision
	Central banks and central governments	111	0	229	29	0	0	84	0	203	26	0	0
	Institutions	16,152	0	16,117	753	0	1	15,168	0	15,099	820	0	1
	Corporates	2,445	0	2,265	1,029	0	33	2,671	0	2,336	1,068	0	16
	Corporates - Of Which: Specialised Lending	1,938	0	1,845	800	0	8	2,226	0	2,136	879	0	8
	Corporates - Of Which: SME	26	0	25	6	0	0	48	0	10	4	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
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-SM	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	1	0	1	1	0	0	1	0	1	2	0	0
	Other non credit-obligation assets												
	IRB Total												



2023 EU-wide Transparency Exercise Credit Risk - IRB Approach

Landesbank Baden-Württemberg

							IRB Ap	proach					
				As of :	31/03/2023					As of :	30/06/2023		
		Original	Exposure1	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	value.		Of which: defaulted	provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	2,441	0	2,441	76	0	1	2,426	0	2,426	80	0	0
	Corporates	7,933	84	7,582	2,652	0	22	7,961	60	7,587	2,678	0	14
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	6,700 303	76	6,215 279	2,028	0	13	6,803 208	52	6,321	2,095	0	13
	Corporates - Or Which: SME Retail	303	8	2/9	9/	0	0	208	8	181	66	0	0
	Retail - Secured on real estate property	0		0	0	0	0	0		0	0	0	0
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0		0	0	0	0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: on-SP	0	0	0	0	0	0	0	ő	0	0	0	0
	Retail - Qualifying Revolving	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō	ō
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												

or createrisk mogaduri teorini

							IRB Ap	proach					
				As of	31/03/2023					As of	30/06/2023		
		Original	Exposure ¹	Exposure Value ³	Risk exposure	e amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposur	e amount	Valı adjustr an
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provis
	Central banks and central governments	0	0	109	0	0	0	0	0	107	0	0	0
	Institutions	1,358	0	1,358	165	0	0	1,266	0	1,266	171	0	
	Corporates	8,476	8	7,565	3,108	0	51	8,469	8	7,624	3,011	0	
	Corporates - Of Which: Specialised Lending	4,950	5	4,645	1,837	0	16	4,938	5	4,649	1,731	0	
	Corporates - Of Which: SME	377	0	338	154	0	6	454	0	446	191	0	
	Retail	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	
NETHERLANDS	Retail - Secured on real estate property - Of Which: SHE Retail - Secured on real estate property - Of Which: non-			0	0	0	0	0			0	0	
	Retail - Qualifying Revolving	- U		0	0	0	0	0		0	0	0	1 3
	Retail - Other Retail	0	0	0	0	0	0	0			0	0	1 3
	Retail - Other Retail - Of Which: SME	0		0	0	0	0	0		ő	0	ő	1 3
	Retail - Other Retail - Of Which: one-SME	0	0	0	0	0	0	0	0	ő	0	ő	1
	Equity	0	0	0	ō	0	0	0	0	0	i i	0	1.1
	Other non credit-obligation assets		-			-	-		-				i i i
	IRB Total												

							IRB Ap	proach					
				As of	31/03/2023					As of 3	80/06/2023		
		Original I	Exposure1	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(nin ELR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
	Central banks and central governments	5	0	219	0	0	0	4	0	215	0	0	0
	Institutions	5,731	0	5,715	521	0	0	5,637	0	5,642	472	0	1
	Corporates	3,399	1	2,156	829	0	11	3,797	1	2,501	965	0	424
	Corporates - Of Which: Specialised Lending	29	0	29	10	0	0	29	0	29	10	0	0
	Corporates - Of Which: SME	143	0	86	24	0	U	139	0	86	23	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
SWITZERI AND	Retail - Secured on real estate property - Of Which: she Retail - Secured on real estate property - Of Which: non-Sh	0		0	0		0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0			0		0	0	0	0	0	0	0
	Retail - Other Retail	0	0		0		0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	ő	0	0	0	0	0	ő	0	0	0
	Retail - Other Retail - Of Which: non-SME	ō	ō	ō	0	ō	ō	ō	ō	ō	ō	ō	ō
	Equity	7	0	7	14	0	0	7	0	7	14	0	0
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of	31/03/2023					As of 3	80/06/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original E	xposure ¹	Exposure Value ¹	Risk exposure	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	417	0	527	7	0	0	414	0	527	7	0	0
	Institutions	1,505	0	1,505	260	0	2	1,633	0	1,644	259	0	7
	Corporates	3,525	30	2,579	1,115	0	17	3,811	101	2,751	1,125	0	25
	Corporates - Of Which: Specialised Lending	100	0	99	16	0	0	97	0	97	13	0	0
	Corporates - Of Which: SME	15	0	7	2	0	0	25	0	8	2	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
AUSTRIA	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SI		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: she Retail - Other Retail - Of Which: non-SME	0	0	0	ő	0	0	0	0	0	ő	0	0
1	Equity	98	ő	98	246	ő	0	98	ő	98	246	0	0
	Other non credit-obligation assets					-	-					-	
	IRB Total												
		(1) Original exp	osure, unlike Ex	posure value, is i	eported before taking in	to account any	effect due to crea	lit conversion fai	tors or credit ris	k mitigation tech	niques (e.g. substitutio	in effects).	

							IRB Ap	proach					
				As of	31/03/2023					As of :	30/06/2023		
		Original	Exposure1	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
	Central banks and central governments	0	0	1	0	0	0	0	0	0	0	0	0
	Institutions	4,674	0	4,674	535	0	1	4,788	0	4,787	512	0	14
	Corporates	855	0	836	535	0	14	885	0	871	560	0	3
	Corporates - Of Which: Specialised Lending	798	0	786	515	0	3	829	0	817	540	0	3
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
CANADA	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
CANADA	Retail - Secured on real estate property - Of Which: non-SP	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 Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	1	0	0
	IRB Total												

reposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk miligation techniques (e.g. substitution

							IRB Ap	proach					
				As of	31/03/2023					As of :	30/06/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments and	Original I	Exposure1	Exposure Value ¹	Risk exposur	e amount	Value adjustments and
	(min EUR, %)		Of which: defaulted			Of which: defaulted	provisions		Of which: defaulted			Of which: defaulted	provisions
	Central banks and central governments	212	0	212	86	0	3	211	0	211	85	0	1
	Institutions	1,692	0	1,689	94	0	0	1,967	0	1,966	68	0	0
	Corporates	570	17	321	174	0	2	556	0	315	171	0	0
	Corporates - Of Which: Specialised Lending	78	0	77	76	0	0	86	0	85	73	0	0
	Corporates - Of Which: SME Retail	12	0	12	3	0	0	0	0	0	0	0	0
			0	0	0	0	0	0	0	0	0		
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
SPAIN	Retail - Secured on real estate property - Of Which: sine Retail - Secured on real estate property - Of Which: non-Sh		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	ő	ő	0	ő	0	0	ő	ő	0	ő	0
	Retail - Other Retail - Of Which: non-SME	0	0	ő	0	ő	0	0	ő	0	0	ő	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets	-	-		-	-	-				-		
	IRB Total												
		(1) Original exp	osure, unlike Ex	posure value, is r	eported before taking is	ito account any	effect due to crea	lit conversion fa	ctors or credit ri	sk mitigation tech	iniques (e.g. substituti	an effects).	



						La	ndesbank Baden-Württer	nberg						
							As of 31/12/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance st	neet exposures	
					Non-derivative financial as	sets by accounting portfolio	,	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Austria	0 0 3 3 78 209 168 475 475		0 0 3 78 8 28 2117		() () () () () () () () () () () () () (0			0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Belgium	0 0 0 76 218 36 331	0 0 0 53 218 36 307	0 0 0 0 38 36 74		() () () () () () () () () () () () () (0 0 0 0 0 0			0 0 0 0 0 0				
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Bulgaria													
I O - 3M [I 3M - 1Y I I 3M - 1Y I I 3Y - 3Y I [3Y - 5Y [I 5Y - 10Y I I 10Y - more Total	Cyprus	20 0 15 0 25 15	20 0 0 15 15 0 3 16	0 0 0 15 0 3 16	0 0 0 0 0 0 0)) () () () () () () () () ()								
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Czech Republic		34	34										
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Denmark						0 0 0 0 0 0							
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [5Y - 10Y] [10Y - more Total	Estonia													



						La	ndesbank Baden-Württer	nberg						
							As of 31/12/2022							
						Dire	ct exposures							
	(mln EUR)		1	On balance s	heet				Derivat	tives		Off balar	nce sheet	_
												Off-balance sh	neet exposures	
			Total consider an order of		Non-derivative financial as	sets by accounting portfolio	,	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Finland	0 1 0 0 5 5 0 0 1 6	0 1 0 0 15 0 0 0 0 16				0 0 0 15 0 0 0 15			0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0		
[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y]	France	0 68 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 68 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 68 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0			0 0 0 0 0 0 0 0 0 0		0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 9
15Y - 10Y 1 10Y - more Total 10 - 3M 1 13M - 1Y 1 13Y - 2Y 1 12Y - 3Y 1 13Y - 5Y 1 15Y - 10Y 1 15Y - 10Y 1 10Y - more Total	Germany	375 5135 707 714 2,631 3,463 3,777 12,170	379 516 635 660 2,594 3,134 3,77 11,696	26	26 0 26 50 287 230 20 20 6 39	87 319 522 480 1,208 1,610 789 5,015	266 153 97 1.091 1.258 2,380 5,405	77 11 10 10 10 18 94 1,433	11.228 2.085 760 1.929 1.930 4.440 7.397 29,769	-5 -47 -7 -15 -24 -203 -164 -466	420	619 21 47 42 92 24 1,186 2,030		
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y] [10Y - more	Croatia	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 68 3		0 0 0 0 0					0 0 0 0 0 0 0				
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Greece			10		33								
Total Total [0-3M] [3M-1Y] [3Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hungary	265 18 29 0 0 0 0 0 0 0 7 3	265 18 29 0 0 0 0 0 0 7 3	2 0 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		24 18 26 0 0 0 0 0 0 0 68	0 0 0 0 0 0 0			0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Ireland													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Italy	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 275 275			0 0 0 0 0 0 252 252	0 0 0 0 0 0 24 24			0 0 0 0 0 0 0		0 0 0 0 0		0 0 0 0 0 0 0 87
10-3M [[3M-1Y] [3Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Latvia						24 0 0 0 3 22 0 0 0					000000000000000000000000000000000000000		



						La	ndesbank Baden-Württer	mberg						
							As of 31/12/2022							
						Dire	ct exposures							
	(mln EUR)		1	On balance s	sheet				Deriva	tives		Off bala	ice sheet	
												Off-balance sl	eet exposures	
					Non-derivative financial as	sets by accounting portfolio	,	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total [0-3M]	Lithuania													
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Luxembourg	0 0 0 0 2 2 2 2	0 0 0 0 2 2 0 2 2 2		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 2 0 0 0 0 0 2 0 0					0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0		0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Malta	0 10 5 0 31 66 0 112	0 10 5 0 31 66 0 112			() () () () () () () () () () () () () (0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0		15
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Netherlands				0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0									
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y]	Poland	11 0 6 80 102 154 0 354	0			11 (8 100 154 (359	0			0 0 0 0 0 0 0		0 0 0 0 0 0 0		
Total Total [0-3Mf [3M-1Yf [1Y-2Yf [2Y-3Yf [3Y-5Yf [5Y-10Yf [10Y-more Total	Portugal									0 0 0 0 0 0 0		0 0 0 0 0 0 0		
10-3M [[0-3M [[3M - 1Y [[2Y - 2Y [[3Y - 5Y [[3Y - 5Y [[10Y - more Total	Romania													
Total [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Slovakia		52 0 0 0 0 0 0 0 0 0							0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0		0
Total [0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Slovenia		0 0 0 0 0 0 9 0 9 0 9 9 0 0		J O 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0					0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0		0



						La	ndesbank Baden-Württer	nberg						
							As of 31/12/2022							
						Dire	ct exposures							4
	(mln EUR)		-	On balance s	sheet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolio	•	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total [0-3M]	Spain	0 0 0 0 84 71 155	0 0 0 0 8 3 70 70 153	1 1 1 2 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 5 0 3 0 3 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0		99
[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 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	United Kingdom									0 0 0 0 0		0 0 0 0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Iceland													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y]	Liechtenstein													
Total Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [2Y-3Y] [5Y-10Y] [10Y-more Total	Norway									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	Australia									0 0 0 0 0				
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Canada	0 20 71 66 183 57 57 913	66 187 571 0		0 0 0 0 0 0 2 0 0 0 0 0 1 0 0 0 3 0	() 55 144 145 57() 842	0 0			0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hong Kong													



						La	ndesbank Baden-Württer	mberg						
							As of 31/12/2022							
						Dire	ct exposures							
	(mln EUR)		-	On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfoli		Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan	0 6 6 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	0 0 0 0 0 0 50 50 50			5 5				0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0		
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	U.S.									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	China													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Switzerland													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Other advanced economies non EEA	77 77 66 5 5 6 6 6 6 6 7 23	0 74 77 63 9 0 0 0 0 0 223			222								
1041 [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 0 0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y]	Middle East	33 33 3 3 3 3 3 3 5 3 5 3 5 3 5 3 5 3	2010 2010 2010 2010 2010 2010 2010 2010	145										
[10Y - more Total [0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Latin America and the Caribbean	337 1 0 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	1 0 3 22 22 3 3 22											



General governments exposures by country of the counterparty

						La	ndesbank Baden-Württer	mberg						
							As of 31/12/2022							
						Dire	ct exposures							
	(min EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	Ĩ
												Off-balance s	heet exposures	
					Non-derivative financial as	sets by accounting portfoli	0	Derivatives with po	sitive fair value	Derivatives with	n negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Africa	C 4 4 5 5 5 5 8 8 8	0 0 4 0 4 0 39 48	0 0 4 0 4 0 0 0 0 0 9			0 0 0 0 0 0 0 0 0 0 0 0 0 0 39 0 39					111 0 0 0 0 0 0 375 486 486		
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Others	3 100 295 101 181 571 250	1 3 109 295 3 181 542 1.132	1 0 0 0 101 146 313 551	0	() 2990 (3) 255 699	5 0 0 0 5 0 7 1	66 18 ((((((84	5 5,484 8 880 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	-26 -2 0 0 0 0 0 0 0 0 2 2	1,124 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0		

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 counterparts 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 counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Insepactive of the denomination and or accounting dastification of the positions the connonic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than 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.

Lach America: Argentos, Beitz, Bolive, Beal, Chile, Colombia, Cotab Roa, Domnica, Domnica, Domnica, Domnica, Domnica, Domnica, Boundor, Eduador, E Statemala, Guadora, Hall, Honduras, Jamaka, Mexko, Necaragia, Panama, Paragiay, Penu, St. Nits and Nevis, St. Lucis, St. Vincent and the Genadines, Suriname, Timidal and Tabago, Unguay, Venexuela, Ardgua And Sarbuda, Anaba, Baharas, Barbados, Cayman, Island, Cuba, Fend Guanta, Guador, ES Martineze, Peter Rob, St. St. State Methom, Venexuela, And Sarbuda, Surina Mexko, Necaragia, Panama, Paragiay, Penu, St. Nits and Nevis, St. Lucis, St. Vincent and the Genadines, Suriname, Timidal and Tabago, Unguay, Venexuela, Ardgua And Sarbuda, Anaba, Baharas, Barbados, Cayman, Island, Cuba, Fend Guanta, Guador, ES Martineze, Peter Rob, State State Methom, Venexuela, And Sarbuda, Sarbados, Colas, Red, Delavis, Jamaka, Mexko, Necaragia, Panama, Paragiay, Penu, St. Nits and Nevis, St. Lucis, St. Vincent and the Genadines, Jamaka, Mexko, Necaragia, Panama, Paragiay, Penu, St. Nits and Nevis, St. State Methom, Venexuela, And Sarbuda, Anaba, Baharas, Barbados, Cayman, Island, Cuba, Fend Guanta, Guador, E State Methom, St. St. State Methom, Venexuela, And Sarbuda, Fend Guanta, Guador, E State Methom, St. State Methom, St. St. State Methom, Venexuela, And Sarbuda, Fend Guanta, Guador, E State Methom, St. St. State Methom, Neural State Methom, State Methom,

Africe: Agencis, Egyody, Morocco, South Africa, Angola, Bernin, Bottomana, Bartinian Fazo, Bhurnel, Cameron, Cape Verde, Central Africa: Republic Of The Congo, Cite D'Ivoire, Equatorial Guinea, Ertres, Ethopia, Gabro, Gambia, Giana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Nalawi, Mali, Mauritania, Maurita

(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



						La	ndesbank Baden-Württer	nberg						
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	ieet exposures	
					Non-derivative financial as	sets by accounting portfolio	,	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Austria	37 28 25 2 2 17 200 181 181	177	37 11 25 2 17 3 3 3 3 3 3 3 3 3 3 3 3 3		0 4 0 0 0 177 143 324	0 13 0 0 0 20 20 33			0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Belgium	0 0 0 77 400 78	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 77 351 0 427			0 25 0 0 0 0 0 0 0 2 5					
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Tetal	Bulgaria									0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0		
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Cyprus	0 0 15 0 0 13		0 0 16 0 0 13 28										
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Czech Republic													
10 - 3M [13M - 1Y [1Y - 2Y [2Y - 3Y [13Y - 5Y [15Y - 10Y [10Y - more Total	Denmark													
10031 [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Estonia													



						La	ndesbank Baden-Württer	mberg						
							As of 30/06/2023							
						Dire	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balan	ce sheet	-
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolic		Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Finland	0 0 15 10 0 0 25 25	0 0 15 10 0 0 25				0 0 15 0 0 0 15		0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0		0
[0-3M[[3M-1Y] [1Y-2Y] [3Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	France	0 68 0 0 0 0 0 0 68	0 0 68 0 0 0 0 0 0 58			0 0 68 0 0 0 0 0 0 58			0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0		9
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Germany	00 285 456 902 3,347 2,781 3,574 11,74	400 285 441 900 3,287 2,499 3,574 11,386	1 0 58 7 262 202 564 1.095		184 506 1,470 1,337	298 54 213 185 1,473 818 2,412 5,453	65 12(52 66 16) 822 1.295	4.576	-7 -24 -16 -4 -31 -275 -164 -520	1.884 1.044 290 113 985 2.940 2.097 9,352	886 20 63 93 71 14 1,230 2,377		208
[0-3M] [3M-1Y] [3Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Croatia	0 0 0 0 0 59 38 97	0 0 0 0 59 38			0 0 0 0 0 57 35				0 0 0 0 0 0		000000000000000000000000000000000000000		10
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y]	Greece					24								
Total Total [0-3Mf [3M-1Yf [1Y-2Yf [2Y-3Yf [3Y-5Yf [5Y-10Yf [10Y-more Total	Hungary	0 46 0 0 0 0 0 0 0 46	0 46 0 0 0 0 0 0 4 5			0 43 0 0 0 0 0 0 4 3				0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0		13
[0-3M[[3M-1Y] [1Y-2Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Ireland													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Italy	0 0 3 0 145 144 292	0 0 3 0 145 144 292			0 0 0 0 145 120 265	0 0 0 0 23 23		0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0		91
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Latvia	0 3 3 9 9 0 0 22	0 3 0 19 0 0 0 22			0 0 0 0 0 0 0 0	0 3 9 19 0 0 0 22			0 0 0 0 0 0		0 0 0 0 0 0 0		6



						La	ndesbank Baden-Württer	mberg						
							As of 30/06/2023	;						
						Dire	t exposures							4
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	-
												Off-balance sh	neet exposures	
					Non-derivative financial as	sets by accounting portfolic		Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Lithuania													
[0-3M [[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Luxembourg						0 0 0 0 0 0			0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0	
110Y - more Total [0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Malta	0 0 5 0 32 67 7 0 104	0 0 5 0 32 67 0 104			0 0 5 0 32 67 0 104						0 0 0 0 0 0		14
[0-3M] [3M-1Y] [1Y-2Y]	Netherlands											0 0 0 0 0 0 0		
[27 - 37] [37 - 57] [57 - 107] [107 - more Total [0 - 34] [34 - 17] [34 - 17] [37 - 27] [37 - 27] [37 - 37] [37 - 57] [57 - 107] [107 - more	Poland	0 6 47 85 77 155 14 34	14			0 6 42 84 17 155 0 304								
Total Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y more Total	Portugal									0 0 0 0 0 0 0 0				
[0-3M[[3M-1Y] [1Y-2Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Romania	0 0 0 0 0 0 0 0 0 55 55	0 0 0 0 0 0 0 55 55 55	() () () () () () () () () () () () () (0 0 0 0 0 0		
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Slovakia	0 0 0 0 119 0 119	0 0 0 0 119			0 0 0 0 119 0 119								
10 - 3M f f 3M - 1Y f f 3Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y - more Total	Slovenia	0 0 0 0 0 0 9 9 9 9	0 0 0 0 0 0 9 0 9 9			0 0 0 0 0 9 9 9						0 0 0 0 0 0		



						La	ndesbank Baden-Württer	mberg						
							As of 30/06/2023							
						Dire	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolic	,	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0-3M[[3M-1Y] [17-2Y] [37-3Y] [37-107] [37-107] [107-more Total [0-3M[[3M-1Y] [37-3Y] [37-3Y] [37-3Y]	Spain	0 0 0 0 166 72 238		1 1 2 2		0 0 0 0 865 0 865 86	0 0 0 0 0 7 59 125		0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0		85
[10Y - more Total	Sweden						0 0 0 0 0 0		0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	United Kingdom								0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Iceland													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y]	Liechtenstein													
Total Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Norway								0 0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0		
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Australia											000000000000000000000000000000000000000		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Canada	1 70 14 10 175 763 33 1,104	53			0 58 14 10 137 763 0 982	19 0 0 0 38 0 0 55					0 0 0 0 0 0		
10-3M [[3M-1Y] [3Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hong Kong		2/104	0.		762	50							



						La	ndesbank Baden-Württer	mberg						
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)		-	On balance s	heet				Deriva	tives		Off bala	nce sheet	1
												Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfoli	5	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan	0 6 6 84 55 5 7 134	0 0 0 84 50 0 1 34			() () () () () () () () () () () () () (0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	U.S.									0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	China													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Switzerland													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Other advanced economies non EEA	66 66 5 5 5 6 6 7 6 7 6 7 7 7 7 7 7 7 7	0 66 9 0 9 0 0 0 0 0			61 64 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9								
1001 [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 0 231 231		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y]	Middle East		0 2 5 3 10 1											
[10Y - more Total [0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Latin America and the Caribbean	21 (3 2 2 2 2 2 3 3 3 3 2 3 2 3 2 3 2 3	21 0 3 1 22 3 1 23 5 2		0 3 4 5 5 6 7 7 7 7 7 7 7 7 7 7 7 7 7									



General governments exposures by country of the counterparty

						La	ndesbank Baden-Württe	mberg						
							As of 30/06/2023							
						Dire	ct exposures							
	(min EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	Ĩ I
												Off-balance s	heet exposures	
					Non-derivative financial as	ssets by accounting portfoli	5	Derivatives with po	sitive fair value	Derivatives with	n negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Africa	4 4 5 5 7 7 7 8 7	0 4 0 9 9 0 73 87	0 4 0 0 9 0 0 1 3			0 0 0 0 0 0 73 73					0 0 0 0 0 0 437 437		
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Others	2 90 195 197 201 2,105 1,817	26 90 166 102 16 201 1,023 1,624	26 16 6 38 16 45 545		2 7 3 17 5 15 5 56 6 1.12	000000000000000000000000000000000000000		1,952 843 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	-14 -7 () () () () () () () () () () () () ()	1,230 792 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 counterparts 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 counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Insepective of the demonstation and or accounting destification of the positions the economic substance sovere the form must be used as a criteria for the demonstration of the exposures to be included in this column. This them does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments. (S) Residual counting in the type restration regional soveragines (other than sovereign) with full or partial government guarantees by central, regional and local governments.

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.

Lach America: Argentos, Beitz, Bolive, Beal, Chile, Colombia, Cotab Roa, Domnica, Domnica, Domnica, Domnica, Domnica, Domnica, Boundor, Eduador, E Statemala, Guadora, Hall, Honduras, Jamaka, Mexko, Necaragia, Panama, Paragiay, Penu, St. Nits and Nevis, St. Lucis, St. Vincent and the Genadines, Suriname, Timidal and Tabago, Unguay, Venexuela, Ardgua And Sarbuda, Anaba, Baharas, Barbados, Cayman, Island, Cuba, Fend Guanta, Guador, ES Martineze, Peter Rob, St. St. State Methom, Venexuela, And Sarbuda, Surina Mexko, Necaragia, Panama, Paragiay, Penu, St. Nits and Nevis, St. Lucis, St. Vincent and the Genadines, Suriname, Timidal and Tabago, Unguay, Venexuela, Ardgua And Sarbuda, Anaba, Baharas, Barbados, Cayman, Island, Cuba, Fend Guanta, Guador, ES Martineze, Peter Rob, State State Methom, Venexuela, And Sarbuda, Sarbados, Colas, Red, Delavis, Jamaka, Mexko, Necaragia, Panama, Paragiay, Penu, St. Nits and Nevis, St. Lucis, St. Vincent and the Genadines, Jamaka, Mexko, Necaragia, Panama, Paragiay, Penu, St. Nits and Nevis, St. State Methom, Venexuela, And Sarbuda, Anaba, Baharas, Barbados, Cayman, Island, Cuba, Fend Guanta, Guador, E State Methom, St. St. State Methom, Venexuela, And Sarbuda, Fend Guanta, Guador, E State Methom, St. State Methom, St. St. State Methom, Venexuela, And Sarbuda, Fend Guanta, Guador, E State Methom, St. St. State Methom, Neural State Methom, State Methom,

Africe: Agencis, Egyody, Morocco, South Africa, Angola, Bernin, Bottomana, Bartinian Fazo, Bhurnel, Cameron, Cape Verde, Central Africa: Republic Of The Congo, Cite D'Ivoire, Equatorial Guinea, Ertres, Ethopia, Gabro, Gambia, Giana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Nalawi, Mali, Mauritania, Maurita

(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 institutors applying nGAAP

2023 EU-wide Transparency Exercise Performing and non-performing exposures Landesbank Baden-Württemberg

					As of 30/09/2022									As of 31/12/2022				
		Gross ca	arrying amount/ Nominal	l amount		Accumulated imp value due to cree	airment, accumulated n lit risk and provisions ⁴	agative changes in fair	Collaterals and		Gross ca	rrying amount/ Nomina	il amount		Accumulated imp value due to cres	pairment, accumulated n lit risk and provisions ⁴	egative changes in fair	Collaterals and
		Of which performing but past due > 30 days		Of which non-performing	,	On performing exposures ²	On non-perform	ning exposures ³	financial guarantees received on non- performing exposures		Of which performing but past due >30 days		Of which non-performing	<i>i</i>	On performing exposures ²	On non-perform	ning exposures ³	financial guarantees received on non- performing exposures
(min EUR)		and <=90 days		Of which: defaulted	Of which Stage 3 ¹			Of which Stage 3 ¹			and <=90 days		Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ⁸	
Cash balances at central banks and other demand deposits	82,323		0	0	0	0	0	0	0	48,665	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	29,629	•	6	6	6	5	6	6	0	34,674	0	6	6	6	10	6	6	0
Central banks	569	0	0	0	0	0	0	a	0	457	0	0	0	0	0	0	c	0
General governments	3,360	0	0	0	0	2	0	a	0	5,573	0	0	0	0	3	0	c	0
Credit institutions	22,040	0	0	0	0	2	0	٥	0	24,529	0	0	a	0	6	0	0	0
Other financial corporations	3,371	0	0	0	0	1	0	a	0	3,811	0	0	0	0	1	0	c	0
Non-Enancial corporations	289	0	6	6	6	0	6	6	0	304	0	6	6	6	0	6	6	0
Loans and advances(including at amortised cost and fair value)	179,321	138	1,218	1,206	1,183	934	565	563	285	193,353	368	1,362	1,361	1,243	829	609	600	427
Central banks	426	i 0	0	0	0	0	0	a	0	213	0	0	a	0	0	0		•
General governments	10,722	2	a	0	0	3	0	0	0	9,585	2	0	a	• •	10	0		0
Credit institutions	49,270	3	72	72	72	14	56	56	0	42,906	3	48	43	48	23	45	45	
Other financial corporations	21,528	2	9	9	9	38	3	3	6	23,558	8	95	95	; 7	57	1	1	93
Non-financial corporations	85,205	125	1,083	1,072	1,050	823	482	479	266	104,876	347	1,164	1,164	1,134	672	539	531	319
of which: small and medium-sized enterprises	22,097	44	227	227	222	116	80	75	110	34,766	217	294	294	283	173	116	111	148
of which: Loans collateralised by commercial immovable property	25,686	35	376	365	347	122	120	122	125	42,533	250	447	447	424	218	172	168	179
Households	12,170	6	53	52	52	57	24	24	13	12,216	7	55	54	54	68	23	23	15
of which: Loans collateralised by residential immovable property	6,960	4	26	25	25	19	10	10	11	7,084	5	27	26	26	28	9	s	12
of which: Credit for consumption	283		2	2	2	1	1	1	0	300	0	1	1	1	1	1	1	
DEBT INSTRUMENTS other than HFT	291,272	138	1,224	1,212	1,190	940	572	569	285	276,692	368	1,368	1,367	1,249	839	615	607	427
OFF-BALANCE SHEET EXPOSURES	78,695		215	214	106	100	79	36	9	83,238		207	191	98	250	77	39	20

¹¹ Pro balantion from endermine assessment and and balance to Addite Addition (13) balance (13) balance

EBA LINGTON

EBA SUBJECT

2023 EU-wide Transparency Exercise Performing and non-performing exposures Landesbank Baden-Württemberg

					As of 31/03/2023									As of 30/06/2023				
		Gross c	arrying amount/ Nomina	i amount			airment, accumulated m it risk and provisions ⁴	egative changes in fair	Collaterals and		Gross c	arrying amount/ Nomina	il amount			airment, accumulated r lit risk and provisions ⁴	regative changes in fair	Collaterals and
		Of which performing but past due >30 days		Of which non-performing ¹		On performing exposures ²	On non-perform	ning exposures ³	financial guarantees received on non- performing exposures		Of which performing but past due >30 days		Of which non-performing	2	On performing exposures ²	On non-perfor	ming exposures ³	financial guarantee received on non- performing exposure
(min EUR)		and <=90 days		Of which: defaulted	Of which Stage 3 ⁸	capation ca		Of which Stage 3 ⁸			and <=90 days		Of which: defaulted	Of which Stage 3 ¹	exposition		Of which Stage 3 ⁸	
Cash balances at central banks and other demand deposits	96,548	0	0	0	0	0	0	0	0	71,604	0	0	0	0	0			0
Debt securities (including at amortised cost and fair value)	36,329		6	6	6	9	6	6	0	37,992	0	6	6	6	7			6
Central banks	541	0	0	0	0	0	0	0	0	385	0	0	0	0	0			0
General governments	5,887	0	0	0	0	2	0	0	0	6,272	0	0	0	0	1			0
Credit institutions	25,596	0	0	0	0	6	0	0	0	26,280	0	0	0	0	5			0
Other financial corporations	4,023	0	0	0	0	1	0	0	0	4,786	0	0	0	0	1			0
Non-financial corporations	276	. 0	6	6	6	0	6	6		265	0	6	6	6	0			6
Loans and advances(including at amortised cost and fair value)	205,729	551	1,434	1,434	1,318	876	629	621	497	204,857	212	1,523	1,522	1,444	946	630	623	3 4
Central banks	90	• •	0	0	0	0	0	0	0	124	0	0	0	0	0			0
General governments	8,933	1	0	0	0	10	0	0	0	8,975	6	0	0	0	10			0
Credit institutions	50,133	7	50	50	50	24	46	46	3	48,927	9	24	24	24	23	2	2	1
Other financial corporations	28,174	58	94	94	7	61	1	1	92	26,552	2	65	65	1	66		. :	1
Non-financial corporations	106,196	474	1,233	1,233	1,204	714	559	551	384	108,144	187	1,376	1,376	1,361	778	58	57.	7 3
of which: small and medium-sized enterprises	33,641	119	198	198	188	173	90	85	96	35,763	61	326	326	315	221	11	8 11	3 1
of which: Leans collateralised by commercial immovable property	43,126	317	448	448	426	222	176	174	156	43,505	82	550	550	540	285	201	2 20	0 I
Hauseholds	12,203	11	57	56	56	67	23	23	17	12,131	7	58	58	58	69	2	1 2	4
of which: Loans collateralised by residential immovable property	7,230	6	28	28	28	28	9	9	15	7,348	4	29	29	29	31	,		9
of which: Credit for consumption	308	. 0	1	1	1	1	1	1	0	322	1	2	2	2	5		. :	1
DEBT INSTRUMENTS other than HFT	338,605	551	1,441	1,440	1,324	885	635	627	497	314,454	212	1,530	1,529	1,450	953	636	625	9 4
OFF-BALANCE SHEET EXPOSURES	78,564	performing exposures please refe	175		94	243	62	38	18	77,240		190	182	123	228	64	43	3

(1)) the faulthand is non-partnering equivages places de ta toda de tables es rent al comparts (2) de tables (2) d

Forborne exposures

Landesbank Baden-Württemberg

1			As of 30/	09/2022					As of 31/:	12/2022		
		ring amount of with forbearance	Accumulated i accumulated c value due to c provisions for forbearance m	hanges in fair edit risk and exposures with	Collateral and fina received on ex forbearance			ring amount of with forbearance	Accumulated in accumulated cl value due to cr provisions for forbearance me	hanges in fair edit risk and exposures with	received on e	ancial guarantees xposures with e measures
(min EUR)		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
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	o
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)	1,319	494	206	198	672	146	1,562	494	226	218	778	154
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	8	8	7	7	0	0
Other financial corporations	31	6	1	1	30	5	6	6	1	1	5	5
Non-financial corporations	1,277	481	203	195	636	138	1,538	474	216	208	768	147
of which: small and medium-sized enterprises	338	44	10	9	297		694	47	11	10	608	
Households	11	7	2	2	5	2	10	6	2	2	4	2
DEBT INSTRUMENTS other than HFT	1,319	494	206	198	672		1,562	494	226	218	778	
Loan commitments given	203	46	15	10	0	0	43	23	10	7	0	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice ${}^{\scriptscriptstyle 3}$	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria $^{\rm 3}$	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 F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

commitments are into unance, the same text, the same text, the contracted on the same contracted and provision of the contracted on the same contracted and provision of the contracted on the same contracted and contracted and contracted and the contracted and



Forborne exposures

Landesbank Baden-Württemberg

			As of 31/	03/2023					As of 30/	06/2023		
		ying amount of with forbearance	Accumulated in accumulated c value due to cr	npairment, hanges in fair edit risk and exposures with	received on e	ancial guarantees xposures with e measures		ying amount of with forbearance	Accumulated in accumulated cl value due to cr	npairment, hanges in fair edit risk and exposures with	received on e	ancial guarantees exposures with are measures
(min EUR)		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
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	o	0	o	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)	1,829	482	231	216	1,052	131	1,812	631	274	259	956	216
Central banks	0	0	0	0	0	0	0	0	0	0	٥	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	8	8	7	7	0	0	0	0	0	0	0	0
Other financial corporations	7	6	1	1	5	5	1	1	0	0	٥	0
Non-financial corporations	1,806	462	221	206	1,043	123	1,803	625	271	257	953	214
of which: small and medium-sized enterprises	795	44	15	9	731		818	221	73	69	661	
Households	9	6	2	2	4	2	8	5	2	2	3	2
DEBT INSTRUMENTS other than HFT	1,829	482	231	216	1,052		1,812	631	274	259	956	
Loan commitments given	50	18	7	5	0	0	154	24	8	5	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 $^{\rm 3}$	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 F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451-ITS on Supervisory reporting. However, for the offbalance 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.

commitments are prevailing on a since the in provision 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 deposite of box.

2023 EU-wide Transparency Exercise Breakdown of loans and advances to non-financial corporations other than held for trading Landesbank Baden-Württemberg

	As of 30/09/2022 Gross carrying amount							AS OF 3	1/12/2022					AS OF 31	/03/2023					As of 30	/06/2023			
	Gross carryli					Accumulated						Accumulated	Gross carr	ying amount				Accumulated	Gross carr	rying amount				Accumulated
(min EUR)		Of which: non- performi	of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which: non- performi	of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which non- performi	: of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which: non- performi	of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹
A Agriculture, forestry and fishing	116	1	1	116	1	0	115	5	5	115	1	0	116	5	5	116	1	0	116	5	5	116	1	0
B Mining and guarrying	462	0	0	462	1	0	448	0	0	448	3	0	469	0	0	469	3	0	424	0	0	424	2	0
	16.789	554	554	16.784	679	5	16.143	523	523	16.138	441	5	16.289	609	609	16.284	506	5	16.232	632	632	16.227	488	5
D Electricity, gas, steam and air conditioning supply	6,407	37	37	6,376	55	0	6,410	35	35	6,379	76	0	6,175	34	34	6,145	70	0	6,054	33	33	6,024	57	0
E Water supply	2,275	0	0	2,271	2	0	2,365	1	1	2,360	2	0	2,420	1	1	2,416	2	0	2,451	1	1	2,447	3	0
	1.736	25	25	1.736	25	0	2.188	24	24	2.188	24	0	2.453	25	25	2.453	27	0	2.506	25	25	2.506	53	0
	6.392	136	125	6.392	112	0	5.983	139	139	5.983	115	0	6.100	148	148	6.100	123	0	6.371	154	154	6.371	121	0
H Transport and storage	2,855	26	26	2,855	38	0	3,042	26	26	3,042	28	0	3,167	26	26	3,167	27	0	3,250	26	26	3,250	22	0
I Accommodation and food service activities	46	1	1	46	1	0	109	1	1	109	1	0	110	0	0	110	1	0	110	0	0	110	1	0
	2.965	7	7	2.965	11	0	2.645	5	5	2.645	26	0	2.644	4	4	2.644	27	0	3.087	4	4	3.087	27	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
	30,859	127	127	30,856	142	0	50,616	212	212	50,609	270	0	50,688	209	209	50,681	274	0	51,379	321	321	51,372	368	0
	7,490	102	102	7,490	97	0	7,432	99	99	7,432	109	0	8,180	95	95	8,180	109	0	8,911	99	99	8,911	114	0
N Administrative and support service activities	4,290	56	56	4,290	113	0	4,711	52	52	4,711	71	0	4,610	34	34	4,610	60	0	4,455	34	34	4,455	63	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
	204	0	0	204	1	0	239	0	0	239	3	0	240	0	0	240	3	0	246	0	0	246	3	0
Q Human health services and social work activities	1,242	7	7	1,242	12	0	1,240	38	38	1,240	29	0	1,240	38	38	1,240	28	0	1,246	38	38	1,246	27	0
	267	1	1	267	2	0	343	1	1	343	2	0	351	1	1	351	2	0	320	1	1	320	2	0
S Other services	809	2	2	809	7	0	846	2	2	846	5	0	944	2	2	944	5	0	986	2	2	986	6	0
Loans and advances	85.205	1.083	1.072	85.162	1.300	5	104.876	1.164	1.164	104.829	1.206	5	106.196	1.233	1.233	106.150	1.267	5	108.144	1.376	1.376	108.098	1.357	5

⁽¹⁾ The items 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing oxposures' 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 66.01), which follows a sign convention based on a credit/distic convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (CI) 2021/1971 TS of Supervisor reporting.

