

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

(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	13,383	13,852	13,834	13,815	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	13,215	13,639	13,744	13,719	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	14,127	14,596	14,578	14,559	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	13,959	14,382	14,487	14,462	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	18,414	18,719	18,715	18,584	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	18,413	18,716	18,714	18,584	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	92,429	92,480	95,971	94,032	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	92,608	92,706	96,067	94,135	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	14.48%	14.98%	14.42%	14.69%	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	14.27%	14.71%	14.31%	14.57%	(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	15.28%	15.78%	15.19%	15.48%	CA3 {3}	
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	15.07%	15.51%	15.08%	15.36%	(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	19.92%	20.24%	19.50%	19.76%	CA3 {5}	
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	19.88%	20.19%	19.48%	19.74%	(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	347,348	308,740	350,645	339,357	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	4.07%	4.73%	4.16%	4.29%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(mln EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	14,127	14,596	14,578	14,559	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	13,959	14,382	14,487	14,462	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU)
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	347,348	308,740	350,645	339,357	C 47.00 (r0300,c0010)	2015/62 of 10 October 2014 amending CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	347,180	308,526	350,554	339,260	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.07%	4.73%	4.16%	4.29%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.02%	4.66%	4.13%	4.26%	[A.2]/[B.2]	



		i	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	As of 30/09/2023	As of 31/12/2023 18,719	As of 31/03/2024 18,715	As of 30/06/2024 18,584	COREP CODE C 01.00 :0010,:0010	REGULATION Actions 4(118) and 72 of CFR.
							C 01.00 (x0020,c0010)	Acticios SO of CERS
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments) Capital instruments eligible as CE15 Capital (including share premium and net own capital)	13,383	13,852	13,834	13,815	C 01.00 (00000,c0010)	Articles 50 of CHM Articles 26(1) points (p) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A1.1	instruments)	11,724	11,724	11,724	11,724		
	A1.2		2,772	3,203	3,225	3,203	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRR
	A.1.3		-124	-202	-162	-135	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 36 (1) point (i) of CPR
	A1.4		0	0	0	0	C 01.00 (r0200,c0010)	Articles 4(117) and 25(1) point (e) of CFR
	A.1.5		0	0	0	0	C 01.00 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (i) of CRR
	A.1.6		0	0	0	0	C 01.00 (r0220,c0010)	Article B4 of CFR.
	A1.7		-296	-289	-247	-252	C 01.00 (r0250,c0010)	Articles 22 to 25 of and 36 (1) point (i) of CRIR
	A.1.8	(-) Intangible assets (including Goodwill)	-235	-201	-210	-226	C 01.00 (r0300,c0010) + C 01.00 (r0360,c0010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 35(1) point (b) and 37 point (a) of CCR.
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-140	-130	-130	-127	C 01.00 (r0370,c0010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10		-6	-6	-6	-6	C 01.00 (r0380,c0010)	Articles 36(1) point (d), 45 and 159 of CRR
	A.1.11		-15	-17	-17	-18	C 01.00 (r0390,c0010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12		0	0	0	0	C 01.00 (r0430,c0010)	Articles 4(122), 35(1) point (g) and 44 of CRR
	A.1.13		0	0	0	0	C 01.00 (r0440,c0010)	Article 36(1) point (j) of CRR
	A1.14		-115	-114	-113	-122	C 01.00 r0450,c0010] + C 01.00 (r0450,c0010) + C 01.00 r0470,c0010] + C 01.00 (r0471,c0010)+ C 01.00 r0472,c0010]	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 363(1) point (k), 244(1) point (k) and 378(1) point (k) and 379(2) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR; Articles 36(1) point k) (iv) and 153(4) of CRR.
	A.1.14.1		-115	-114	-113	-122	C 01.00 (r0460,c0010)	Articles 35(1) point (k) (ii), 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), 26(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r0490,c0010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CFR
OWN FUNDS	A1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (r0500,c0010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
Transitional period	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r0510,c0010)	Article 45 of CPR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	-69	-45	-44	-48	C 01.00 (r0513,c0010)	Article 36(1), point (m) and Article 47c CRR
	A1.18B		0	0	0	0	C 01.00 (r0514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C		0	0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (I) CRR
	A.1.19		-10	-10	0	0	C 01.00 (r0524,c0010)	Article 3 CRR
	A1.20		-271	-276	-276	-276	C 01.00 (r0529,c0010)	
	A1.21		168	214	91	96	CAL(1.1.6 + 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 (+/-)	168	214	91	96	C 01.00 (r0520,c0010)	Atticles 450 to 472, 476 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)	Articles G1 of CFRR
	A2.1	Additional Tier 1 Capital Instruments	744	744	744	744	C 01.00 (40540,c0010) + C 01.00 (40670,c0010)	
	A2.2	(-) Excess deduction from 12 items over 12 capital	0	0	0	0	C 01.00 (r0720,c0010)	
	A2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (r0650,c0010) + C 01.00 (r0700,c0010) + C 01.00 (r0710,c0010) + C 01.00 (r0740,c0010)	
	A2.4	Additional Tier 1 transklonal adjustments	0	0	0	ō	* C 01.00 (r0744,c0010) * C 01.00 (r0748,c0010) C 01.00 (r0660,c0010) * C 01.00 (r0680,c0010) *	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	14,127	14,596	14,578	14,559	C 01.00 (40730,c0010) C 01.00 (40015,c0010)	Article 25 of CFFR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	4,287	4,123	4,137	4,025	C 01.00 (x0750,c0010)	Article 71 of CFR
	A4.1	Tier 2 Capital instruments	4,064	3,946	3,829	3,728	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
	XX.1	The spanished	4,004	3,346	3,629	3,720	C 01.00 (0910,c0010) + C 01.00 (10920,c0010) + C 01.00 (0910,c0010) + C 01.00 (10920,c0010) + C 01.00 (0930,c0010) + C 01.00 (10940,c0010) +	
	A.4.2		390	388	398	393	C 01.00 (4950,c0010) + C 01.00 (49545,c0010) + C 01.00 (4950,c0010) + C 01.00 (4955,c0010) + C 01.00 (49570,c0010) + C 01.00 (49574,c0010) + C 01.00 (49570,c0010)	
	A.4.3		-167	-211	-90	-96	C 01.00 (48670,c0010) C 01.00 (4860,c0010) + C 01.00 (46900,c0010) + C 01.00 (4860,c0010)	
	в	TOTAL RISK EXPOSURE AMOUNT	92,429	92,480	95,971	94,032	C 02.00 (r0010,c0010)	Articles 92(3), 95, 95 and 98 of CRR
OWN FUNDS REQUIREMENTS	B.1		-179	-226	-96	-103	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	14.48%	14.98%	14.42%	14.69%	CA3(1)	-
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	15.28%	15.78%	15.19%	15.48%	CA3 (3)	
resolución as persou	C.3	TOTAL CAPITAL RATIO (transitional period)	19.92%	20.24%	19.50%	19.76%	CA3 (5)	
CET1 Capital	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	13,215	13,639	13,744	13,719	[A1-A.1.13-A.1.21+MN[A.2+A.1.13-A.2.2- A.2.4+MN[A.4+A.2.2-A.4.3,0],0]]	
Fully loaded CET1 RATIO (%)	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	14.27%	14.71%	14.31%	14.57%	A.2.4+MIN(A.4+A.2.2-A.4.3,0),0)] [D.13(8-8.1)	*
Fully loaded ¹	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	168	214	91	96	C 05.01 (r0440,c0010)	
	F	Adjustments to ATI due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (19440,c0020)	
Memo items	F	Adjustments to 7.12 due to IFRS 9 transitional arrangements	-167	-211	-90	-96	C 05.01 (19440,c0030)	
	F	Adjustments to 12 due to 8 Ho 9 transitional airangements Adjustments included in RWAs due to IFRS 9 transitional airangements	-167	-211	-90	-103	C 05.01 (19440,c0040)	
		Adjustments included in NWAS due to IHRS 9 translational air angellments and on bank's supervisory reporting. Therefore, any capital instruments that are not disjoice from a regulatory point of view and the supervisory reporting.			-00	-103	Insurfrensel	

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view at the expensing date are not taken into account in this calculation. Fully loaded CET1 capital ratio estimation is based on the formulae stated in column* "COREP CODE" – please note that this might load to difference to fully loaded CET1 capital ratio solphished by the participating basis as gir in their PRIze 2 disclosure



Overview of Risk exposure amounts

					•
		RWAs			
(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	72,547	72,695	74,825	73,253	C 02.00 (n0440, c0010) (C 07 00 (n0690, c0220, s001) + C 07 00 (n0110, c0220, s001) + C 07.00 (n0130, c0220, s001) + C 08.00 (n0130, c0220, s001) + C 08.00 1 (n0400, c0260, s001) + C 08.00 1 (n0400, c0260, s001) + C 08.00 1 (n0400, c0260, s002) + C 08.00 (n0470, c0010) + C 08.00 (n0470, c0010)
Of which the standardised approach	11,401	11,690	12,340	11,690	C 02.00 (0060, c0010)-{C 07.00 (10090, c0220, s001) + C 07.00 (10110, c0220, s001)+ C 07.00 (10130, c0220, s001)]
Of which the foundation IRB (FIRB) approach	57,357	57,464	58,981	57,982	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 (0310, c0010) - [C 08.01 (0040, c0260, s001) + C 08.01 (0050, c0260, s001) + C 08.01 (0060, c0260, s001)]
Of which equity IRB	2,268	2,024	2,016	1,987	C 02.00 (40420, c0010)
Counterparty credit risk (CCR, excluding CVA) [†]	4,101	3,949	4,322	4,380	C 07.00 (r0090, ct220, s001) + C 07.00 (r0110, ct220, s001) + C 07.00 (r0130, ct220, s001) + C 08.01 (r0040, ct280, s002) + C 08.01 (r0050, ct280, s002) +
Credit valuation adjustment - CVA	1,159	1,443	1,242	1,303	C 02.00 (r0640, c0010)
Settlement risk	23	22	22	25	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	2,085	2,055	1,963	2,229	C 02.00 (0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	6,132	5,303	6,585	5,737	C 02.00 (r0520, c0010)
Of which the standardised approach	3,961	2,970	4,292	3,237	C 02.00 (r0530, c0010)
Of which IMA	2,171	2,333	2,293	2,500	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (r0010, c0601)*12.5*C 20.00 (r0010,c0450)*12.5*MAX(C 24.00(r0010, c0090),C 24.00(r0010,c0100),C 24.00(r0010,c0100)*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	6,371	7,012	7,012	7,012	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	6,371	7,012	7,012	7,012	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts	11	0	0	93	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	92,429	92,480	95,971	94,032	

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

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



(min EUR)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024
Interest income	26,115	29,138	7,490	15,110
Of which debt securities income	625	885	262	551
Of which loans and advances income	7,752	10,804	3,037	6,149
Interest expenses	23,971	26,334	6,831	13,802
(Of which deposits expenses)	4,814	6,766	1,839	3,763
(Of which debt securities issued expenses)	1,664	2,319	742	1,497
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	61	87	2	17
Net Fee and commission income	426	556	153	303
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	14	22	-3	-11
Gains or (-) losses on financial assets and liabilities held for trading, net	119	373	171	310
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	53	-40	20	57
Gains or (-) losses from hedge accounting, net	8	-9	1	-8
Exchange differences [gain or (-) loss], net	76	86	7	22
Net other operating income /(expenses)	22	22	5	13
TOTAL OPERATING INCOME, NET	2,923	3,903	1,015	2,012
(Administrative expenses)	1,490	2,054	510	1,060
(Cash contributions to resolution funds and deposit guarantee schemes)	184	184	73	52
(Depreciation)	87	116	29	57
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	-40	-57	0	-22
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	-33	-36	2	-15
(Other provisions)	-7	-21	-1	-7
Of which pending legal issues and tax litigation ¹	0	-32	0	0
Of which restructuring ¹	0	-28	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)	198	290	43	133
(Financial assets at fair value through other comprehensive income)	-2	-3	3	1
(Financial assets at amortised cost)	199	293	40	132
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	6	4	0	4
(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	12	11	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	1,009	1,324	359	726
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	692	954	245	508
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	692	954	245	508
Of which attributable to owners of the parent	691	954	245	508

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



Total Assets: fair value and impairment distribution

(min EUR)	As of 30/09/2023					As of 31	/12/2023			As of 31/0	3/2024			As of 30/0	16/2024		
			air value hierarch				Fair value hierarchy			,	air value hierarch	у		١	Fair value hierarch		
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	72,735				41,833				70,388				58,945				IAS 1.54 (I)
Financial assets held for trading	43,115	2,094	40,014	1,007	35,349	1,639	33,226	485	39,399	2,398	35,567	1,434	40,525	2,771	35,536	2,218	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	928	0	825	102	972	0	869	103	984	0	883	101	987	0	890	97	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	1,577	0	1,577	0	856	20	836	0	880	20	860	0	966	20	819	127	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	36,437	27,951	8,486	0	36,975	29,611	7,364	0	37,113	30,064	7,050	0	36,299	29,641	6,658	0	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	205,805				205,329				211,674				212,545				IFRS 7.8(1); IFRS 9.4.1.2
Derivatives – Hedge accounting	957	0	957	0	1,291	0	1,291	0	1,062	0	1,062	0	1,414	0	1,414	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	-693				-237				-287				-375				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	7,005				8,236				4,784				6,636				
TOTAL ASSETS	367,867				330,603				365,996				357,942				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)			As of 30/09/20	23					As of 31/1	12/2023					As of 31/0	03/2024					As of 30/0	06/2024			
		Gross carry	ring amount ⁽²⁾		Acc	cumulated impairme	ıt ⁽²⁾	Gr	oss carrying amour	it ⁽²⁾	Accu	imulated impairmer	nt ⁽²⁾	Gro	s carrying amount	t ^[7]	Acci	ımulated impairme	nt ⁽²⁾	Gros	s carrying amount	2 1	Accu	mulated impairme	nt ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	risk since initial	Stage 3 Credit-impaired assets	in credit risk since		Credit-impaired	Stage 1 Assets without significant increase in credit risk since initial recognition	risk since initial	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	risk since initial	Stage 3 Credit-impaired assets	References
Financial assets at fair value through other		33,948	6	0	-6	0	0	34,436	6	0	-5	0	0	34,633	6	0	-8	0	0	33,838	6	0	-5	0	0	Annex V.Part 1.31, 44(b)
comprehensive income		2,489	0	0	0	0	0	2,538	0	0	0	0	0	2,482	0	0	0	0	0	2,460	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at		2,986	0	6	0	0	-6	3,442	0	6	-1	0	-6	3,649	0	6	-1	0	-6	4,006	0	6	-1	0	-6	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	178,892	24,118	1,382	-550	-410	-629	171,802	29,829	1,912	-509	-488	-676	177,438	30,344	1,940	-504	-508	-701	175,038	33,036	2,260	-488	-540	-783	Annex V.Part 1.32, 44(a)

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

^[9] From June 2021, the gross carrying amount of assets and accumulated impairments that are punchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods



Breakdown of liabilities

Landesbank Baden-Württemberg

(mln EUR)

(mar Eony					1
		Carrying	gamount		
LIABILITIES:	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
Financial liabilities held for trading	29,574	22,377	21,039	21,305	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	3,203	3,229	3,173	3,161	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	317,082	284,943	322,505	314,039	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	879	1,388	1,353	1,147	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	-2,786	-1,892	-1,978	-1,994	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	1,641	1,807	1,886	1,728	IAS 37.10; IAS 1.54(I)
Tax liabilities	144	79	132	126	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	2,265	2,702	1,608	2,328	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	352,003	314,632	349,717	341,841	IAS 1.9(b);IG 6
TOTAL EQUITY	15,864	15,971	16,279	16,101	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	367,867	330,603	365,996	357,942	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		1
Breakdown of financial liabilities	by instrument and by counterparty sector	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
Derivatives		22,309	15,095	14,055	14,187	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	1	0	0	11	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
Silori positions	Debt securities	691	529	693	748	Annex V.Part 1.31
	Central banks	11,925	10,242	4,775	6,331	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	0	0	0	5	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	28,017	24,631	28,751	28,671	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	5,112	5,128	5,194	5,475	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	75,349	63,589	75,023	70,369	Annex V.Part 1.42(c),44(c)
Describe	of which: Current accounts / overnight deposits	11,132	9,508	9,530	10,529	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	37,785	33,109	35,980	38,122	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	12,882	13,086	13,107	14,133	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	45,105	44,418	48,475	45,835	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	25,818	26,826	25,430	24,688	ECB/2013/33 Annex 2.Part 2.9.1
	Households	27,740	28,546	29,130	29,879	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	19,571	19,389	20,589	21,108	Annex V.Part 1.42(f), 44(c)
Debt securities issued		101,810	91,771	111,183	105,496	Annex V.Part 1.37, Part 2.98
Of which: Subordin	nated Debt securities issued	3,225	3,262	3,268	3,251	Annex V.Part 1.37
Other financial liabilities		6	5	4	3	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		350,738	311,936	348,069	339,653	



Market Risk Landesbank Baden-Württemberg

									SDank Daden		0											
	SA					II.	М									IM	l					
			VaR (Memorano	fum item)	STRESSED Var (Memorandum item)	INCREMEN MIGRATION RI	TAL DEFAULT AND SK CAPITAL CHARGE	ALL PRICE RIS	(S CAPITAL CHA	RGE FOR CTP		VaR (Memor	andum item)	STRESSED Var (M	femorandum item)			ALL PRICE RIS	KS CAPITAL CHA	RGE FOR CTP	
(mln 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 (SVARAVE)	LATEST AVAILABLE (SVaRt- 1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt- 1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARAVE)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2023	As of 31/12/2023				As of 30/	09/2023									As of 31/1	2/2023					
Traded Debt Instruments	2,283	1,585	37	14	120	43							36	14	137	44						
Of which: General risk	0	0	37	14	120	43							36	14	137	44						
Of which: Specific risk	2,283	1,585 192	. 0	0	0	0								0	0	0 17						
Equities Of which: General risk	210	192	19	6	63	25							16	3	68	17						
Of which: Specific risk	210	192	0	0	03	0							0	0	0.0	0						
Foreign exchange risk	994	907	0	0	0	0							0	0	0	0						
Commodities risk	361	137	0	0	0	0							0	0	0	0						
Total	3,847	2,820	42	15	132	48	0	0	0	0	0	2,171	39	14	147	45	0	0	0	0	0	2,333
	As of 31/03/2024	As of 30/06/2024				As of 31/	03/2024									As of 30/0	6/2024					
Traded Debt Instruments	2,163	1,768	37	14	146	66							36	11	168	43						
Of which: General risk	0	0	37	14	146	66							36	11	168	43						
Of which: Specific risk	2.163	1.768	0	0	0	0									0	0						
Equities	188	184	10	3	35									1 3	28	11						
Of which: General risk	100	0	10	3	35	9							l å	3	28	11						
Of which: Specific risk	188	184	0	0	0	0							l ö	0	0	0						
Foreign exchange risk	1,513	846	0	0	0	0							0	0	0	0						
Commodities risk	259	277	0	0	0	0							0	0	0	0						
Total	4,123	3,074	37	14	147	64	0	0	0	0	0	2,293	36	11	164	43	0	0	0	0	0	2,500

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

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

					Standardised Ap	proach			
			As of 30/09/2	023			As of 31/	12/2023	
	(minSUR, No	Original Exposure ³	Exposure Value ¹	fisk exposure amount	Value adjustments and provisions ⁴	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions
	Central governments or central banks	522	244	0		63	496		
	Regional governments or local authorities	1,871	2.705	1		2.260	2,922	1	
	Public sector entities	1,676	890	76		1,726	881	73	
	Multilateral Development Banks		0	0			0	0	
	International Organisations	564	563	0		585	585	0	
	Institutions	42,259	41,170	291		42,991	42,677	199	
	Corporates	15,382	8,195	5,559		12,637	8,633	5,929	
	of which: SME	2,505	1,411	1,130		2,553	1,536	1,236	
	Retail	8,501	5,454	3,636		8,383	5,335	3,541	
Consolidated data	of which: SME	3,049	2,544	1,454		3,086	2,580	1,474	
201130tituateu uata	Secured by mortilasies on immovable property	5,145	5,130	1,790		5,372	5,349	1,884	
	of which: SME	716	710	225		737	731	234	
	Exposures in default	197	78	107	110	187	75	100	20
	Items associated with particularly high risk	399	3 397	4		420	409	10	
	Covered bonds	398	397			410	400		
	Claims on institutions and corporates with a ST credit assessment	10	20	12		20	20	20	
	Collective investments undertakings (CRII) South		30	32		20	20	20	
	Equity Other exposures		64	54			60	100	
	Standardised Total 2	75.613	65,624	11,559	175	74.705	67,450	11.825	1

					Standardised Ap	proach				
			As of 30/09/2	123			As of 31/	1/12/2013		
	(minSUR, No	Original Exposure ¹	Exposure Value	Fisk 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	522	784	0		63	343			
	Regional governments or local authorities	1,788	2,622	1		2,169	2,832	1		
	Public sector entitles	1,678	890	76		1,726	881	73		
	Multilateral Development Banks	0	0	0		0	0	0		
	International Organisations	0	0	0		0	0	0		
	Institutions	42,090	40,867	223		42,953	42,639	183		
	Corporates	8,821	7,087	4,542		8,929	7,193	4,617		
	of which: SME	1,995	1,265	1,007		1,938	1,311	1,045		
	Retail	8,424	5,418	3,610		8,304	5,294	3,511		
GERMANY	of which: SME	3,039	2,541	1,452		3,071	2,571	1,400		
GERMANT	Secured by mortgages on immovable property	5,037	5,022	1,750		5,146	5,130	1,790		
	of which: SME	671	665	206		687	681	215		
	Exposures in default	187	71	97	93	177	60	92	205	
	Items associated with particularly high risk	0	٥	0			4	6		
	Covered bands	398	397	0		420	409	0		
	Claims on institutions and corporates with a ST credit assessment	0	٥	0		٥	0	0		
	Collective investments undertakings (CRII)	30	30	32		20	20	28		
	Equity	0	0	0		0	0	0		

					Standardised Ap	proach					
			As of 30/09/2	023			As of 31.	/12/2023			
		Original Exposure ^s	Original Exposure* Exposure Value Appointments and provisions' Original Exposure* Exposure Value* Risk exposure amount Value Appointments and provisions' Original Exposure*								
	(minEUR, %)										
	Central sovernments or central banks										
	Regional governments or local authorities Public sector entities										
	Multilateral Development Banks					ů,					
	International Organisations			0			0				
	Institutions	14	14	3							
	Corporates	428	193	193		447	270	265			
	of which: SME	8	1	1		42	36	31			
	Retail	4	2	2		4	2	2			
UNITED STATES	of which: SME	0	0	0		0	0	0			
ONITED STATES	Secured by mortifailes on immovable property	6	6	2		7	7	2			
	of which: SME										
	Exposures in default				0						
	items associated with particularly high risk										
	Covered bonds Claims on institutions and corporates with a ST credit assessment						0				
	Collective investments undertakings (CIU)	i i	·			ů.	0				
	Equity			0							
	Other exposures	3	3	3		2	2	2			
	Planetardiane Tabu ²				0						

					Standardised Ap	proach			
			As of 30/09/2	023			As of 31	12/2023	
	(minSUR-W)	Original Exposure ¹	Exposure Velue	Risk exposure amount	Original Exposure ¹	Exposure Value	Risk exposure amount	Value adjustments and provisions ²	
FRANCE	Control operation or match dates Anticol consumers or and markets Anticol consumers or and markets Anticol consumers or and markets Ma	0 0 0 0 0 0 0 0 0 1 1 1 2 0 0 0 0 0 0 0	0 0 0 0 0 0 34 3 3 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 23 2 2 2 0 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 65 29 2 2 2 0 0 0 0 0	0 0 0 0 0 0 0 0 11 10 4 4 0 0 0 0 0 0 0	0 0 0 0 0 0 0 21 1 3 0 0 0 1 1 0 0 0 0 0 0 0 0 0 0 0 0	
	Standardised Total				0				

) Total value adjustments and provisions per country of counterparty excludes those for securification exposures but includes general credit risk adjustments.									
					Standardised Ap	proach					
			As of 30/09/2	023			As of 31	/12/2023			
		Original Exposure ⁴	Original Exposure* Exposure Vision* Risk exposure amount Vision eliginationed and produced. Original Exposure* Exposure Vision* Risk exposure amount produced.								
	(minEUR, %)										
	Central dovernments or central burks Resistant dovernments or local submitties Public societa estima Multilatura (Dovernment Banks International Orcanisations Institutions Comprasties of which: 2045	0 0 0 0 2,13% 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 51		0 0 0 0 135 3	0 0 0 322	0 0 0 0 32			
UNITED KINGDOM	Statul of which; 20% Secured by mortgages an immovable properly of which; 20% Excounts in default Mema associated with seriocalaric high risk Covered bunds Claims on institutions and cornor also with a 2T credit assessment	5 0 0	3 5 0 0	2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	2 5 0 0	5 0 0	2 0 0 0			
	Collective investments undertakings (CRU) Equin Other exposures Standardised Total	0	0	0		0 0	0	0			

Credit Risk - Standardised Approach
Landesbank Baden-Württemberg

Total angines Appendix Agency (Company Company Compa		Lancestality participality											
Column C						Standardised Ap	proach						
Comment of the comm				As of 30/09/2	023			As of 31.	12/2023				
Committee Comm			Original Exposure ¹	Exposure Velue ¹	Risk exposure amount		Original Exposure ¹	Exposure Value ¹	Risk exposure amount				
Main Accommonship of a distribution of the control of the contro													
After a control of the control of th													
Multitudi Quovavanes Basia								0					
Section Sect													
Comparison of electric Del of			564	563	0		585	585	0				
of the Countries of the Count		Institutions	0	0	0		0	0	0				
Other Countries Office Countr			0	0	0		0	0	0				
Other Countries of cont. 266			0		0			0	0				
URINET COUNTINES In our termination assumed a summal a s													
of chance 2500 C C C C C C C C C C C C C C C C C C	Other Countries								0				
Conversion divisal to the second of the seco					0			0					
Counted balance of core of the 10 p. 25 Coeff assessment 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0	0	0	0	0	0	0	0			
Cultum to institution and comparation with a 2T credit assessment 0 C C Cultum to institution and comparation confidentiation (CCC) 0 C C C C C C C C C C C C C C C C C		Items associated with particularly high risk	0	0	0		0	0	0				
Colordin involvents orderation ICO0 Electric Technology			0	0	0		0	0	0				
Equip 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0		0			0	0				
One cascoures 0 0 0 0													
								0					
		Other exposures Standardized Total ²	·										
Extractorists 2016 (Ciginal appearum, unlike Spopurum shap, in reported before taking into account any effect due to credit convention faction or creditable religional control action or creditable religion or creditable religion or creditable religion or creditable religion or credita													

					Standardised Ap	proach			
			As of 30/09/2	1023			As of 31	12/2023	
		Original Esposure ¹	Exposure Value ¹	Fisk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²
NETHERLANDS	Annual common and a common and	0 0 0 0 0 0 1 1 2 2 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 4 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 113 13 1 0 0 0 103 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				

					Standardised Ap	proach			
			As of 30/09/2	023			As of 31.	/12/2023	
	(minSUR, No.)	Original Exposure ¹	Exposure Value ¹	fisk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central sovernments 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 International Organisations								
	Institutions	17	17	i		17	17	2	
	Corporates	57	23	23		120	80	26	
	of which: SME	3	3	2		4	3	3	
	Retail	0	0	0		0	0	0	
LUXEMBOURG	of which: SME						0	0	
EGNETIDOGNO	Secured by mortilailes on immovable property	37	37	16		37	37	16	
	of which: SME Exposures in default		30	15		30		10	
	Exposures in default Items associated with particularly high risk	3	3	4		3	3		
	Covered bands			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	1	1	1		1	1	1	
	Standardised Total ²	Cristonia servo con unidos Denos con unhas da c			0				

					Standardised Ap	proach						
			As of 30/09/2	1023			As of 31	/12/2023				
		Original Exposure ⁸	Esposure Value	Fisk exposure amount	Value adjustments and provisions ²	Original Exposure	Exposure Value	Risk exposure amount	Value adjustments and provisions ²			
	(minEUP, %)											
	Central dovernments or central banks Regional governments or local authorities		83									
	Public sector entities											
	Multilateral Development Banks			0			0					
	International Organisations						0					
	Institutions						0					
	Corporates	24	2	2		20	2	2				
	of which: SME	1	0	0		0	0	0				
	Retail	0	0	0		0	0	0				
CANADA	of which: SME	0	0	0		0	0	0				
CHINDA	Secured by mortilaities on immovable property	0	0	0		0	0	0				
	of which: SME	0	0	0		0	0	0				
	Exposures in defiault	0		0		0	0					
	Items associated with particularly high risk						0					
	Covered bands Claims on institutions and corporates with a ST credit assessment						0					
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)					ů						
	Country Equity						0					
	Other exposures						0					
	The desired Taba ²				0							

		(2) rotal table augustiants and provincing in C	country or country and microsom is	DIF O PELE DISSIPPRISE DE	i includen gerenan circum interspens	THE STATE OF THE S			
					Standardised Ap	proach			
			As of 30/09/2	1023			As of 31	/12/2023	
		Original Exposure ²	Exposure Value ¹	Fisk exposure amount	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments as provisions ²	
	(minEUR, %)								
	Central governments or central banks		26	0			25		
	Regional governments or local authorities								
	Public sector entities								
	Multilateral Development Banks					ů,	0		
	International Organisations Institutions	127	127	25			0		
	Corporates	134	132			122	74	05	
	of which: SME	53	- 44	37		52	45	38	
	Retail	5	3	2		5	2	2	
ALIOTOLA	of which: SME	1	0	0		1	0	0	
AUSTRIA	Secured by morbialiss on immovable property	2	2	1		2	2	1	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	
	Items associated with particularly high risk		0	0		0	0	0	
	Covered bands		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			
	Standardised Total ²				1				

		(2) Total value adjustments and provisions per country of counterparty excludes those for securitization exposures but includes general credit risk adjustment.								
					Standardised Ap	proach				
			As of 30/09/2	1023			As of 31	12/2023		
	(minSUR, %)	Original Exposure ¹	Original Exposure* Exposure Strike* Real exposure amount Value objectments and productor. Original Exposure* Exposure Strike*							
SPAIN	Canada dissemblement or central facilità del Anticola Consessione dei soli di altribità del consessione del consessione del Anticola del Anticola del Anticola del Anticola del Anticola del Anticola del Anticola del Anticola del Anticola del Anticola del Anticola del Anticola del Anticola del Anticola del Anticola del Anticola del Anticola del Anticola del	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 4 1 1 1 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 3 3 3 0 0 0 0 0 0 0 0	0 0 0 0 22 66 61 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 45 41 1 0 0 0	0	
	Standardised Total ²									

2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

		Standurdised Approach									
				03/2024			As of 30	06/2024			
	(min DUR, No.)	Original Exposure ^b	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions		
	Central dovernments or central banks	1,161	1,672	0		755	1,252	3			
	Regional governments or local authorities	2,158	2,816	2		2,350	2,668	2			
	Public sector entities	1,764	930	75		1,463	907	79			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	665	668	0		588	588	0			
	Institutions	43,344	44,074	430		41,836	42,769	328			
	Corporates	14,123 2,521	9,246	6,476 1,226		13,802 2,369	8,782 1.413	5,945 1.132			
	of which: SME	2,521 8,287	1,519 5.274	1,226		2,389 8,242	1,413 5,239	1,132			
	Retail of which: SME	3.078	2,586	1,476		2,906	2,573	1,470			
Consolidated data	of which: SME Secured by mortalisies on immovable property	5,076	2,586 5,245	1,476		5,197	5,180	1,470			
	of which: SME	594	559	213		459	255	128			
	Exposures in default	192	77	22	105	191	76	103	105		
	Items associated with particularly high risk	10	7	10		11	7	10			
	Covered bonds	447	447	2		539	539	3			
ı	Claims on institutions and corporates with a ST credit assessment		0	0		0	0	0			
	Collective investments undertakings (CIU)	20	20	27		20	20	27			
ı	Equity	0	0	0		0	0	0			
ı	Other exposures	63	63	63		63	63	63			
	Standardised Total 2	77,501	70,540	12,520	178	75,056	68,090	11,848	150		

		Standardised Approach									
			As of 31/	03/2024			As of 30	/06/2024			
	creb CUP, No	Original Exposure ^s	Original Exposure* Department Value adjustments and provided Original Exposure* Value* Risk exposure arrivant provided or Control Cont								
	Central abvernments or central banks	1,161	1,442	0		755	1,025	0			
1	Regional governments or local authorities	1,985	2,643	2		2,250	2,577	2			
	Public sector entities	1,764	930	75		1,463	907	79			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	43,199	43,229	393		41,718	42,721	315			
	Corporates	9,430	7,770	5,060		9,062	7,467	4,690			
	of which: SME	1,805	1,220	1,029		1,726	1,256	1,001			
	Retail	8,207	5,232	3,464		8,168	5,201	3,443			
GERMANY	of which: SME	3,062	2,576	1,472		2,892	2,564	1,465			
OLIG BUT	Secured by mortgages on immovable property	5,110	5,095	1,781		5,064	5,049	1,765			
	of which: SME	645	640	195		441	438	133			
	Exposures in default	179	68	90	102	185	74	101	102		
	Items associated with particularly high risk	429	429			511	511				
	Covered bonds Claims on institutions and corporates with a ST credit assessment	429	429	0		511	511				
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	20	20	77		20	20	27			
	Collective investments undertakinus (CIU) Equity	20	20	27		20	20	20			
	Other exposures	18	58	10		60	60	60			
	Standardined Total ²	34	20		160		0,0		167		

					Standardise	ed Approach			
				03/2024			As of 30	/06/2024	
	(relo DJR, No	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED STATES	Control of	0 0 0 0 0 0 0 811 133 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 0 237 3 3 0 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 2 231 23 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٥	0 0 0 0 6 710 101 101 0 0 0 0	0 0 0 0 0 0 6 120 2 3 3 0 7 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 1 1 120 2 0 0 0 0 0 0 0	
	Standardised Total ²				1				1

Central governments or central basis Marinal comments or local authorities Public sealer for the public of the p					Standardise	d Approach			
Central governments or central banks Regional governments or local authoritie			As of 31/60	3/2024				06/2024	
Central governments or central banks Regional governments or local authoritie	Original Exp	osure ^t Exp	coure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
million of booksenet banks the control of booksenet banks the control of booksenet banks for which DRG of which DRG for whic	n samine Sa No ST craff sheesment	0 0 0 0 0 0 0 20 17 6 1 1 1 0 0	0 0 0 0 0 0 15 2 4 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 11 12 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 5 1 1 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 14 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 13 8 2 2 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٠

	•								
					Standardisc	nd Approach			
			As of 31/	03/2024			As of 30:	06/2024	
	train D.R. Ni	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²
UNITED KINGDOM See See See See See See See See See Se	entral deveniments or central sauks solicit deveniments or central sauks solicit sector solicit affortides solicit sector entities solicit sector entities directioned Orientationes directiones directioned orientationes directioned orientationes directiones dir	0 0 0 0 0 0 0 0 3 3 0 0 18 0 0 0	0 0 0 0 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 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 253 3 3 0 0 0 0	0 0 0 7 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 7 7 0 2 0 0 0 0 0 0 0 0 0 0 0 0	0

2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

					Standardise	ed Approach			
				03/2024			As of 30	/06/2024	
	(min DJR, No.)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Expenses ⁶	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Other Countries	Control assessment or control banks Administration of the control banks Contr	0 0 0 0 0 141 0 0 0 0 0 0 0	0 0 0 0 0 0 141 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰	0 0 0 0 0 0 128 4 4 27 3 3 3 3 3 0 0 0 0 0 0 0 128 3 7 7 3 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
Ì	Other exposures Standardised Total ²	۰	٥			0	۰	٥	

					Standardis	ed Approach			
				03/2024			As of 30	/06/2024	
		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 and provisions ²
NETHERLANDS	Committee of the Commit	0 0 0 0 0 11 312 2 0 64 6 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 25 125 127 129 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰	0 0 0 0 71 285 8 1 1 0 0 47 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Standardised Total ²				2				2

Central movements or carbon for the contract of the contract o					Standardis	ed Approach			
Resional sovernments or local a Public sector entities Mutilitara I Devolooment Bank: International Organisations			As of 31	03/2024			As of 30	/06/2024	
Resional sovernments or local a Public sector entities Mutilitara I Devolooment Bank: International Organisations	(min DJR, %)	Original Exposure ²	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
tentificates Corsonales SE Corsonales SE LUXEMBOURG of which SE Lower of the markets on himself of the correct	introducións Entres Internación y construcción Internación y construcción Internación y construcción y cons	0 0 0 0 20 43 1 1 0 0 35 35 35 0 0 0 0	0 0 0 0 20 15 0 0 35 35 3 3 0 0 0 0	0 0 0 0 2 25 0 0 0 25 25 25 26 4 0 0 0	٠	0 0 0 0 2 1 1 0 0 1 1 0 2 2 2 2 2 0 0 0 0	0 0 0 0 15 0 0 0 1 1 2 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	·

					Standardis	ed Approach			
			As of 31	/03/2024			As of 30	/06/2024	
	(mis DUR, No.)	Original Exposure ¹	Exposure Value *	Rhik exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value	Risk exposure amount	Value adjustments an provisions ²
CANADA	Control accommenda o control accom- particular construction or in al anticolities Particular construction or in al anticolities Particular construction or in al anticolities Control accommendation of the control accommendation or control accommendation of the control accommen	0 117 0 0 0 101 0	0 117 0 0 0 0 1 1 0 0	0 0 0 0 0 1 1		0 21 0 0 0 0 204 1 0 0 0	0 21 10 0 0 0 1 1	000000000000000000000000000000000000000	
	Conserver in orienter Ihema saccided with particularly high risk. Covered bonds Covered bonds Claims on institutions and covourable with #5T credit assessment. Colactive investments underlashes (CUI) Coults Other exocuses Characteristics that #2 Country of the covered bonds of the covered bonds of the covered bonds.	0	000000000000000000000000000000000000000	0		0	0	000000000000000000000000000000000000000	

Average Aver					on the automation in	input trace traces grief a con	to and the state of the state o	minim per county in country at	(a) to an easter an particular and part		
Control commenced for confirmation Control cont					ed Approach	Standardis					
Control approximation of control figures Control approximation Control a			1/06/2024	As of 30			03/2024	As of 31			
Committee contract tends	/alue adjustments and provisions ²	are amount	Risk exposure amou	Exposure Value ¹	Original Exposure ¹		Risk exposure amount	Exposure Value ¹	Original Exposure ²		
Public sour authors # Action to the control of the		0		24			0	28	0		
## ###################################		0					0	0			
Harmonian d'Augustines 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0		0	0		0	0		Public sector entities	
Mediturina 32 32 6 3 3 3 3 3 3 3 3 3		0			0		0	0		Multilateral Development Banks	
Composition 120 75 66 120 75 66 120 75 66 120 75 75 66 120 75 75 75 75 75 75 75 7		0		0	0		0	0	٥		
AUSTRIA 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2		1		3	3		6	32			
AUSTRIA AUS		33		74	128		66	75			
AUSTRIA de d'unite 20 de 1 1 0 1 1 0 1 1 1 0 1 1 1 1 1 1 1 1 1		38		45	51		38	45	52		
AUSTRIA Benefits or monthly members are monthly as a control of the control of th		1		2	4		2	2	5		
Entering the second control of the c		٥			1		0	0	- 1		AUSTRIA
Season on Affait 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		1		2	2		1	3	3		
terms secondard with carefuldar's links mide Convent bound. Claim or institutions and constrains with 5T credit assessment 0		°					0	0			
Convent boards. 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0											
Claims on institutions and coror also with a ST credit assessment 0 0 0											
		ů	1		l å		0	0			
		ů	1		l å		0	0			
Equity 0 0 0		, and					0	0	i i		
Contra Co		, and	1				0	0			
Contraction Total											

		(2) local value adjustments and pro	visions per country of counterparty	excludes trase for secure susion e	sposures out includes general cred	strisk adjustments.			
	•				Standardise	ed Approach			
			As of 31	03/2024			As of 30	106/2024	
	Into DUR. No.	Original Exposure ⁶	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ⁶	Risk exposure amount	Value adjustments and provisions ²
SPAIN SPAIN SPAIN SPAIN SECOND	White demonstrates of control banks in control banks in control banks in a control banks in a control bank in a control	0 0 0 0 0 0 0 0 0 1 0 0 0 0 0 0 0 0 0 0	0 0 0 0 27 23 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 2 2 2 3 3 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

Credit Risk - IRB Approach

Landachank Barlen-Württemherr

								IRB Ap	proach					
						30/09/2023								
			Original E	xposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original E	xposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provision
		ks and central governments	90,542	0	94,488	2,773	0	13	61,599	0	65,991	2,861	0	17
	Institutions		72,617		71,553	6,246	0	21	74,339	0	73,332	6,129	0	12
	Corporates	Corporates - Of Which: Specialised Lending	178,577 44,494	1,475 405	140,623 41,945	52,130 16.907	0	1,342	177,696 45,096	2,047 773	138,654 42,632	52,086 17.385		1,697
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	20.175	405 150	41,945 16,597	16,907 4,557	0	213 59	45,096 20,492	145	42,632 16.554	17,385 4.626		319
	Retail	Colpositis - Of Willer: SME	20,175	150	10,597	4,337	0	0	20,492	145	20,554	4,020	0	00
	Marian.	Retail - Secured on real estate property	0		0	0	0	0		0	0		0	0
		Retail - Secured on real estate property - Of Which: SME	0		0	0	0	0		0	0		0	0
Consolidated data		Retail - Secured on real estate property - Of Which: non-SME	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	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		1,060	1	1,060	2,268	0		943	0	943	2,024	0	
	Other non c	redit-obligation assets				1,521						1,518		
	IRB Total ²					64,938						64,617		

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

IRS Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.

							IRB Ap	proach					
				As o	130/09/2023					As of	31/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	ixposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min ELIR, %)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted			Of which: defaulted	and provisions
GERMANY	Comit Leike et comit genoments Institution Copyrates Copyrates - O'Works Specialise Lending Resid - Specialise - Specialise Lending Resid - Specialise - Specialise - Orwinols Specialise - O'Works Specialise	00.138 9,984 113,298 16,414 18,489 0 0 0 0	0 925 157 125 0 0 0 0	63,090 9,425 85,703 13,865 15,164 0 0 0 0 0	1,891 518 31,535 5,083 4,183 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4 2 862 79 53 0 0 0 0	46,198 13,050 118,198 19,248 18,567 0 0 0 0	0 0 1,328 519 114 0 0 0 0 0	49,425 12,534 90,084 16,331 15,621 0 0 0 0	2,004 571 32,337 5,906 4,178 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2 1,889 138 77 0 0 0 0
	Equity Other nen credit-obligation assets	835	1	835	1,744	0	0	715	0	715	1,493	0	

							IRB Ap	proach					
					30/09/2023								
		Original	Exposure ¹	Exposure	Risk exposure	amount	ount Value adjustments		Exposure ¹	Exposure	Risk exposure amount		Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ²		Of which: defaulted	and provisions
	Central banks and central governments	69	0	134	17	0	0	69	0	131	17	0	0
	Institutions	16,872	0	16,867	958	0	4	18,341	0	18,338	991	0	3
	Corporates	3,466	20	3,353	1,536	0	39	3,645	5	3,542	1,700	0	40
	Corporates - Of Which: Specialised Lending	2,566		2,487	1,015	0	14	2,754	0	2,690	1,208	0	20
	Corporates - Of Which: SME	19		19	2	0		20		19	3	0	
	Retail					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	
FRANCE	Retail - Secured on real estate property - Of Which: non-SME												
	Retail - Qualifying Revolving	0		0	0	0	0		0	0		0	
	Retail - Other Retail	0		0	0	0	0		0	0		0	
	Retail - Other Retail - Of Which: SME	0		0	0	0	0		0	0		0	
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	
	Equity	0	0	0	0	0	0	4	0	4	12	0	
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of	30/09/2023					As of	131/12/2023		
		Original E	isposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original E	ixposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Valle		Of which: defaulted	and provisions		Of which: defaulted	Valide		Of which: defaulted	and provisions
	Central banks and central governments	404	0	523	68	0	0	42	0	224	29	0	0
	Institutions	15,369	0	15,275	921	0	1	12,699	0	12,617	782	0	0
	Corporates	2,317	0	2,044	884	0	33	2,402	0	2,104	905	0	26
	Corporates - Of Which: Specialised Lending	1,957	0	1,875	773	0	8	2,078	0	1,987	841	0	3
	Corporates - Of Which: SME	3	0	2	1	0	0	8	0	0	0	0	
	Retail	0	0	0	0	0	0		0	0	0	0	
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0		0	0	0	0	
OHITED MINODOIT	Retail - Secured on real estate property - Of Which: non-SME	0		0	0	0	0		0	0		0	
	Retail - Qualifying Revolving Betail - Other Betail	0		0								0	
	Retail - Other Retail Retail - Other Retail - Of Which: SMF	0		0			0					0	
I		0		0		0	0		0	0		0	
1	Retail - Other Retail - Of Which: non-SME			0								0	
	Equity Other non credit-obligation assets	1		1	1	0				0	1	0	
	IRB Total												

Credit Risk - IRB Approach

Landachank Barlen-Württemher

							IRB Ap	proach					
				As o	30/09/2023						131/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Originat	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Valle		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	1,005	0	1,495	118	0	0	1,273	0	1,801	125	0	0
	Institutions	1		1	1	0	0	1	0	1	2	0	0
	Corporates Corporates - Of Which: Specialised Lending	342		322	162	0	0	403	0	321	168	0	
	Corporates - Of Which: Speciarised Carding Corporates - Of Which: SME				0	0							
	Corporates - Of Willon: SME Retail	0			0	0	0			0		0	
	Retail - Secured on real estate property	0		0	0	0	0		0	0		0	
	Retail - Secured on real estate property - Of Which: SME	0		0	o o	0	0	ő	0	0	ě.	0	
Other Countries	Retail - Secured on real estate property - Of Which: non-SME	0		0	0	0	0		0	0		0	
	Retail - Qualifying Revolving	0		0	0	0	0		0	0		0	
	Retail - Other Retail	0	0	0	0	0	0		0	0	0	0	0
	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 Tetal												

								IRB Ap	proach					
					As o	30/09/2023					Aso	31/12/2023		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments		Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	*****		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks a Institutions	and central governments	1.092	0	111	0 145	0	0	0 1,228	0	107 1,227	0 170	0	0 0
	Corporates		8,343	7	7.465	2.897	0	44	8,558	7	7.681	2.940	0	63
			4,761	5	4,637	1,618	0	13	5,033	5	4,943	1,690	0	24
			367	0	340	164	0	3	366	0	339	159	0	8
	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	
NETHERLANDS		Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME	0		0	0	0	0		0	0		0	
		Retail - Qualifying Revolving				0				0				
		Retail - Other Retail	0		0	0	0	0		0	0		0	
		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	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 cred	It-obligation assets												

							IRB Ap	proach					
				As o	30/09/2023						31/12/2023		
		Origina	Exposure ¹	Exposure Value ¹	Risk exposure	imount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments Institutions	0 2.497	0	0 2,497	0	0	0	0 2.384	0	0 2.384	100	0	0
	Institutions Corporates	2,497 8.148	87	7,795	2.706		31	2,384 5,346	52	2,384 5,066	100	0	20
	Corporates - Of Which: Specialised Lending	7,038	87	6,543	2,706	0	22	4,338	52	4,150	1,030	0	20
	Corporates - Of Which: SME	192	0	167	60	0	0	177	0	159	71	0	1
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0
LUXEIIBUUNG	Retail - Secured on real estate property - Of Which: non-	SME 0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0		0	0	0	0		0	0	0	0	
	Retail - Other Retail - Of Which: SME	0		0	0	0			0	0		0	
	Retail - Other Retail - Of Which: non-SME Equity	0		0								0	
	Other non credit-obligation assets			0						0		0	
	Ocisi inii cisus-ocognonasses												

							IRB Ap	proach					
					30/09/2023								
		Original	Exposure ¹	Exposure	Risk exposure	imount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ²		Of which: defaulted	and provisions		Of which: defaulted	Value ²		Of which: defaulted	and provisions
CANADA	Comit Jacks and central preventions Institution Compress Composition Circlesia. Circlesia. Compress Composition Circlesia. Compress Result Res	0 4,804 294 299 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0.004 980 926 0 0 0 0 0	0 497 551 531 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 14 3 0 0 0 0 0 0 0 0 0 0 0 0	0 4,638 1,101 1,004 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 4,637 1,046 994 0 0 0 0 0 0	0 525 586 567 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2 0 13 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
	IRB Total												

							IRB Ap	proach					
				As o	30/09/2023					Aso	f 31/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	504	0	573 1.713	16 258	0	0	460	0	560 1.716	12	0	0
	Institutions Corporates	1,693		2,995	258 1.341	0	2 16	1,696 3,846	0	1,716 2,888	243 1.314		26
	Corporates - Of Which: Specialised Lending	95		94	1,341		10	98		97	1,314		26
	Corporates - Of Which: SME	45		12	8	0	0	45	0	13	8	0	0
	Retail	0		0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property	0		0	0	0	0		0	0	0	0	
	Retail - Secured on real estate property - Of Which: SME	0		0	0	0	0		0	0	0	0	0
AUSTRIA	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0		0	0	0	0	0	0	0	0	0	
	Equity	98	٥	98	246	0	0	98	0	98	246	0	۰
	Other non credit-obligation assets												
	IRB Total				re taking into account any eff								

As of 3000-2023 As of 3000		of 31/12/2023 Risk exposure an		Vatue adjustments and provisions
Conjunct Systems	posure ¹ Exposure Value ¹ Of which: defaulted 0 217	Risk exposure an	Ofwhich:	adjustments
Cyantic Cyan	Of which: defaulted 0 217		Ofwhich:	adjustments
Contract Name and contract governments Contract Name Con	Of which: defaulted 0 217	**		and provisions
Materia Mate				
Copyrotate 540 0 312 155 0 2 447			0	1
Composition Of White Special Activates sending 55	0 2,876	73	0	0
Cuputate Of White State 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 248	170 92		2
Netail Netail Second on net delay properly 0	0 82	92		1
Retail-Second on rull stifled property	0 0		0	0
SPAIN Rutal -Secured on the cotate property -Offficies 594E 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0			
SPAIN Restail - Secured on real estate property - Of Which: non-SME 0 0 0 0 0 0 0	0 0		0	
	0 0		0	
	0 0		0	
Retail - Other Retail 0 0 0 0 0 0 0			0	
Recall - Other Recall - Other Recall - Other SMF	0 0		0	
Restal - Other Restal - Of White Const-ME 0 0 0 0 0 0 0 0 0	0 0	0	0	
Equity 0 0 0 0 0 0 0	0 0		0	
Other near credit-abitystion assets				
IRE Total				

Credit Risk - IRB Approach

								IRB Ap	proach					
												130/06/2024		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original E	isposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments
				Of which:	Value		Of which:	and provisions		Of which:	Value		Of which:	and provision:
		(min EUR, %)		defaulted			defaulted			defaulted			defaulted	
	Central ban	rks and central governments	89,826 81,376	0	94,523 80,294	3,170 6.542		16	79,040 85,889	0	83,487 84.754	2,898 6.429	0	16
	Corporates		182.105	1.978	143,344	53.200		1.509	186.423	2.285	146.824	52.655		1.589
	Corporates	Corporates - Of Which: Specialised Lending	182,105 44,650	1,978 734	143,344 42,404	53,200 17,286		1,509	186,423 44,692	1.003	146,824 42,428	17.088		1,589 310
		Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	19,898	734 125	42,404 15.830	17,286		228	44,692 18,418	1,003	42,428 14,129	17,088		310
	Retail	Corporates - Or Writer: SMC	19,090	125	15,830	4,345		/1	10,410	110	14,129	4,122		04
	MATLAN	Retail - Secured on real estate property			0		0	0	0	0		0		0
		Retail - Secured on real estate property - Of Which: SME							0			0		
Consolidated data		Retail - Secured on real estate property - Of Which: non-SME			0				0			0		
		Retail - Qualifying Revolving		0	0		0	0	0	0		0		0
		Retail - Other Retail		0	0		0	0	0	0		0		0
		Retail - Other Retail - Of Which: SME		0	0	0	0	0	0	0	o o	0	ō	0
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0		0
	Equity		941	3	941	2.016			944	3	944	1.978		
	Other non c	redit-obligation assets				1,488						1,593		
	IRB Total ²					66,416						65,553		

							IRB Ap	proach					
				As o	31/03/2024					As o	130/06/2024		
		Original	Exposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted			Of which: defaulted	and provisions
	Central banks and central governments Institutions	64,345 13,865	0	67,877 13,253	2,106 655	0	2	61,298 16,504	0	64,745 15,806	1,988 638	0 0	4
	Corporates	118,641		89,530	33,250	0	1,002	118,572	1,321	89,164	32,998		984
	Corporates - Of Which: Specialised Lending	18,633 18,056	476	15,850	5,924 4,055	0	135	18,777 16,762	486	16,151	6,120 3,735	0	134
	Corporates - Of Which: SME Retail	18,056	99	14,458	4,055	0	59	16,762	91	13,078	3,735		52
	Retail - Secured on real estate property		0	0	0	0		0	0		0		0
GERMANY	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
GENMANT	Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving		0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail		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	718	0	718	1,497	0		733	0	733	1,495		0
	IRB Total												

							IRB App	proach					
				As of	31/03/2024					As of	30/06/2024		
		Original E	ixposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments	Original E	xposure ¹	Exposure Value ¹	Risk exposure a	amount	Value adjustments
	(min ELIR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments Institutions	18,110 3,082	0	18,108 3,082	0 564	0	0	11,132 3,203	0	11,211	11 513	0	0
	Corporates	18,709	211	17,294	4,510	0	111	23,075	364	21,357	4,641	ů	194
	Corporates - Of Which: Specialised Lending	6,362	282	6,033	3,799	0	1	6,260	355	5,980	3,905		82
	Corporates - Of Which: SME	38	0	9	10	0	0	76	0	14	16	0	0
	Retail	0	0	0	0	0		0	0		0		0
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME		0	0		0		0	0		0		0
UNITED STATES	Retail - Secured on real estate property - Of Which: non-SME		0	0		0		0	0		0		0
	Retail - Qualifying Revolving		0	0	0	0		0	0		0		0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0		0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0		0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	۰	0
	Equity	40	0	40	110	0		27	0	27	72		0
	Other non credit-obligation assets												

							IRBAp	proach					
				As o	31/03/2024					Aso	130/06/2024		
		Original	Exposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	Into EUR. 96		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments	94	0	153	23	0	0	114	0	170	26	0	0
	Institutions Corporates	18,124 3.870	0 5	18,121 3,759	985 1.761	0	3 38	19,954 3,758	0 75	19,949 3.547	1,002 1,536	0	3 38
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	2,963 20	0	2,389	1,271	0	20	2,817 20	71	2,209	1,085		18
	Retail	0	0	0		0		0	0		0		0
FRANCE	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	ů	0	0	0	0		0	0	0	0		0
110000	Retail - Secured on real estate property - Of Which: non-SME 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
	Retail - Other Retail - Of Which: non-SME Equity	0 3	0 3	0 3	0 7	0	0	0 3	0 3	0 3	0 8	0	0
	Other non credit-obligation assets												
	IRB Total												

								IRBAp	proach					
					As of	31/03/2024					As of	30/06/2024		
			Original I	ixposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted			Of which: defaulted	and provisions
		central governments	695	0	879	114	0	0	165	0	349	45	0	0
	Institutions		16,975	0	16,922	916	0	0	16,421	0	16,383	886	0	0
	Corporates		2,455		2,219	1,088	0	23	2,445 1.826		2,270	1,105 786		37
		rporates - Of Which: Specialised Lending roorates - Of Which: SME	2,131	0	2,044	961	0		1,826	0	1,728	786		3
	Retail	ipinass-orwinch: see		0			0			0	*			0
		tail - Secured on real estate property		0	0		0		0	0		0		0
	***	Retail - Secured on real estate property - Of Which: SME		0	0		0		0	0		0		0
UNITED KINGDOM		Retail - Secured on real estate property - Of Which: non-SME		0	0	0	0		0	0		0		0
	Re	tail - Qualifying Revolving	0	0	0	0	0		0	0	0	0	0	0
	Re	tail - 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	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
	Other non credit-of	bligation assets												
	IRB Total													

Credit Risk - IRB Approach

							IRB Ap	proach					
				Aso	31/03/2024					Aso	f 30/06/2024		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	VAIGE		Of which: defaulted	and provisions
	Central banks and central governments	1,269	0	1,768	129	0		1,372	0	1,852	95	0	0
	Institutions	8	0	8	10	0	0	3,754	0	3,739	408	0	0
	Corporates	464	0	383	198	0		4,331	1	3,192	1,287		3
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME		0		0			103	0	81	21		
	Corporans - Ot Which: SME Retail		0					103	0	81	21		0
	Retail - Secured on real estate property												
	Retail - Secured on real estate property - Of Which: SME		0	0		0		0	0		0		0
Other Countries	Retail - Secured on real estate property - Of Which: non-SME		0	0		0		0	0		0		0
	Retail - Qualifying Revolving		0	0		0		0	0		0		0
	Retail - Other Retail		0	0	0	0	o o	0	0		0		0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0		0	0		0		0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0		0	0		0		0
	Equity	1	0	1	1	0	0	8	0	8	14	0	0
	Other non credit-obligation assets												
	IRS Total												

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

							IRB Ap	proach					
				Ası	f 31/03/2024					Aso	f 30/06/2024		
		O	ginal Exposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments		Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	0	0	109	0	0	0	0	0	107	0	0	0
	Institutions	1,		1,412	147	0		1,123		1,123	127		0
	Corporates Corporates - Of Which: Specialised Lending	8,		8,087 4,531	3,115 1,716	0	63 24	8,410 5,063	6	7,846 4,431	2,988 1,703	0	63 24
	Corporates - Of Which: SME Corporates - Of Which: SME	5.		4,531 335	1,716		24	5,063 454	0	4,431 378	1,703		24
	Retail			333	111			434		3/6	120		
	Retail - Secured on real estate property		0	0		0			0		0		0
	Retail - Secured on real estate property - Of W	District SME											
NETHERLANDS	Retail - Secured on real estate property - Of W		0	0		0		0	0		0		0
	Retail - Qualifying Revolving		0	0	0	0		0	0		0		0
	Retail - Other Retail			0		0		0	0		0		0
	Retail - Other Retail - Of Which: SME		0	0	0	0		0	0	0	0		0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets												
	IRB Total												
		(1) Origina	exposure, unlike Exp	osure value, is report	ed before taking into accoun	nt any effect due to	credit conversion f	actors or credit ris	k mitigation techni	oues (e.e. substitut	ion effects).		

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

								IRB Ap	proach					
					As o	31/03/2024					Aso	30/06/2024		
			Original	Exposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments			Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
		s and central governments	3,360	0	3,360	0 112	0	0	36 4.061	0	36 4.061	0 100	0	0
	Institutions				3,360 4.766	112	0	19	4,061 5,567	52	4,061 5,340	2.048		19
	Corporates Corporates - Of Which: Specialised Lending			52 52	3,919	1,075	0	2	4.131	52	3,423	1,274		19
		Corporates - Of Which: SME	4,135 109	0	83	29	0		337	0	312	95		0
	Retail		0	0	0	0	0		0	0	0	0		0
		Retail - Secured on real estate property	0	0	0	0	0	0	0	0		0		0
LUVEMBOURO		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
LUXEMBOURG		Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retal - Other Retals - Of Which: SME Retals - Other Retals - Of Which: non-SME Equity		۰	0	0	0	0		0	0		0		0
		۰	0	0	0	0		0	0		0		0	
			0	0		0	۰	0	0		0	۰	0	
	Other non credit-obligation assets													

 Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or cre 	

							IRB Ap	proach					
				As o	31/03/2024					Aso	130/06/2024		
		Origina	Original Exposure ¹ Exp		Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, NJ		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
CANADA	Control Lanks and confidency preservants Companies of Offices Specialized Leading Residual Specialized Leading Leading Leading Leading Residual Specialized Leading Leadin		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 4,891 1,002 995 0 0 0 0	0 561 553 548 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2 0 8 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 5,749 899 891 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 5,784 205 882 0 0 0 0 0	0 604 425 411 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 14 5 0 0 0 0 0
1	Other non credit-obligation assets												
	IR8 Yotal												

(1) Original exposi	ure, untike Exposu	re value, is reporter	d before taking into accoun	t any effect due to	credit conversion fa	actors or credit risk	mitigation technic	jues (e.g. substituti	on effects).

							IRB Ap	proach					
				As o	131/03/2024					Aso	f 30/06/2024		
		Original	Exposure ¹	Exposure Value ²	Risk exposure	amount	Value adjustments		Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, NJ)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments Institutions	282 1.788	0	367 1.815	22 261	0	0	332 1.595	0	414 1,615	22 230	0	0
	Institutions Corporates	4.153	0	1,815 3,208	261 1.436	0	26	4.005	0	3,024	230 1.362		26
	Corporates - Of Which: Specialised Lending	96	0	95	1,436	0	26	215	0	170	40		20
	Corporators - Of Which: SME	50	0	15	9	0	, i	86	0	42	24		0
	Retail		0	0	0	0		0	0	0	0		0
	Retail - Secured on real estate property		0	0	0	0	0	0	0		0	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-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving		0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail		0	0		0		0	0		0		0
	Retail - Other Retail - Of Which: SME		0	0		0		0	0		0		
	Retail - Other Retail - Of Which: non-SME Equity	98	0	98	246	0		98	0	98	246		
	Other non credit-obligation assets	20		90	240		,	98		20	240		
	IRB Total												

							IRB Ap	proach					
											f 30/06/2024		
		Original Exposure ¹ Exposure Value ¹			Risk exposure	amount	Value adjustments	Original Exposure ²		Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
SPAIN	Control banks and control generations. Statistics Corporates Companies. Comp	322 2,680 481 83 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	322 2,658 235 81 0 0 0 0	115 65 185 24 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 0 2 1 0 0 0 0 0 0 0 0	282 2,527 348 78 138 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	282 2,525 157 77 7 0 0 0	97 66 126 82 11 0 0 0 0	0 0 0 0 0 0 0 0 0	1 0 3 2 0 0 0 0
	Equity Other non credit-obligation assets	•	0	0		0		0	0	۰	0	۰	0
	IRB Total	(1) Original events											



General governments exposures by country of the counterparty

			Landesbank Baden-Württemberg As of 31/12/2023											
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Austria	18 3 12 355-64 8.8	18 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	0 1 1 1 12 27 29		4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	14 0 0 0 20 0		0 0 0	0 0 0	0	0 0 0		15
[3M - 1Y] [3M - 1Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - mone Total	Belgium	114 27 27 27 20 20	0 0 0 0 0 0 1 118 3 375	0 0 0 0 0 52 110		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		98
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-monce	Bulgaria													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Cyprus	11 6 6	0 0 15 0 0 0 0	0 0 15 0 0 13 28		0 0 0	0 0 0 0 0	6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Czech Republic	24		2.0										
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] 110Y-more	Denmark		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 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	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	Estonia													



General governments exposures by country of the counterparty

						L	andesbank Baden-Württen	nberg						
					_		As of 31/12/2023			_		_	_	
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	h negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	National amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M[Finland	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 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 0 0 0 0 0 0 0 0 0 0 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] [15Y - 10Y I [10Y - more	France	e	0 69 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 699 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0		0 0	0	000000000000000000000000000000000000000	0 0 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	Germany	13 22 55 1,24 2,88 2,71 3,53	9 229 8 588 2 1,242 1 2,881 9 2,719 8 3,528	5 0 0 65 279 672	11 1	0 186 6 142 0 0 350 7 662 5 1,124 9 1,326 8 351	1,577 801 2,487	31 61 10- 844	3,371 7,626	-1 -1 -20 -1 -32 -174 -423	2,406	20 49 22 21 105 1,132		205
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Croatia	6 5 5	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		21
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Greece													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hungary	2	28 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2 0 0 0 0 0		0 26 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		8
104aH	Ireland		20							v		J.		0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Italy	14: 14:	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 3 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 2 25		0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		94



General governments exposures by country of the counterparty

						L	andesbank Baden-Württen	nberg						
					_		As of 31/12/2023		_	_		_	_	
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balar	ice sheet	
												Off-balance st	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	itive 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	ainount
[0 - 3M] [3M - 1Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Latvia	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 10 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 2 0 17 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0	5
[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 1		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0	
[0 - 3M[Matra	1. 2. 8.	0 0 0 0 0 2 2 2 2 2 2 2 2 82 0 0 116	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 12 22 22 82 0	0 0 0 0 0		0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0	0	19
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Netherlands		4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	4 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	
Total	Poland	8 11 16-	4 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	0 5 0 0 0 0		0 0 0 0 84 17 164 0 271	0 0 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	Portugal	29	Z 282 0 0 0 0 0 0 0 0 0 0 0 0 0	21 0 0 0 0 0		271 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0	0 0 0 0	0	0 0 0 0 0	0 0 0 0 0	69
Total [0 - 3M[Romania	66	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0		0 0 0	0 0 0 0 0		0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	



General governments exposures by country of the counterparty

						L	andesbank Baden-Württen	nberg						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	tives		Off balar	ice sheet	
												Off-balance st	neet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M[Slovakia	155	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		35
[0 - 3M [Slovenia	2	0 0 0 0 0 0 0 8 28 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0	0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		5
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Spain	3 14/ 5	0 0 0 0 0 0 31 140 63	0 0 0 0 0 14 2 15		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 3 3 5 5		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0		2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2
[0 - 3M[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 0 0 0 0	0 0 0 0 0 0 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 [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 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0		
1013 0 - 3M 134 - 17 117 - 27 127 - 37 137 - 57 157 - 107 107 - more	Iceland		0	0			U	,		U	U	0		0
Total [0-3M[[3M-1Y[[1Y-2Y[[2Y-3Y[[3Y-5Y[[5Y-10Y[[10Y-more Total	Liechtenstein													
[0-3M[13M-1Y 1Y-2Y 2Y-3Y[3Y-5Y[5Y-10Y 10Y-more	Norway		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 0 0	0 0 0 0		0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0		
Total	1	1	. 1	1		U 0	1 0		١ (ا					1



General governments exposures by country of the counterparty

			As of 31/12/2023 Direct exposures													
						Dire	ct exposures									
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balar	ice sheet			
												Off-balance st	eet exposures			
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	n negative fair value			Risk weighted exposure		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount		
[0 - 3M] 13M - 1Y 11Y - 2Y 2Y - 3Y 3Y - 5Y 10Y - more Total	Australia		0 0 0	0		0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 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]	Canada	33 31 11 47 233	0 0 32 32 5 15 47 47 2 232 5 785	0 7 0 0 9		0 0 25 25 15 10 20 20 23 785	0 0 0 0 37 0	0 0	0 0 0	0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			
[10Y - more Total		26 1,138	26 1,138	26 43		0 1,058	0 37	0	0	0	0	0	0	237		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Hong Kong															
[0.3M[[3M-1Y[[1Y-2Y] [2Y-3Y[[3Y-5Y]	Japan	6 6 6 8 8 5 5	0 0 0 0 0 0 84 51	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 9	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0			
[10Y - more Total [0 - 3M[[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	U.S.	138	135 135 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	0 1 1 0 0		126 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	9 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0		
[10Y - more Total [0 - 3Mf] [3M - 1Yf] [11Y - 2Yf] [2Y - 3Yf] [3Y - 5Yf] [5Y - 10Yf] [10Y - more	China	3	3	3	1	0	0	0	0	0	0	0	ō	0		
[10" - more Total [0 - 3M[[3M - 11] [11' - 27] [12' - 37] [37 - 57] [57' - 107] [10" - more Total	Switzerland	() () () () () () () () () ()	0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 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[1 3M - 1Yf 1 1Y - 2Yf [2Y - 3Yf [3Y - 5Yf [5Y - 10Yf [10Y - more Total	Other advanced economies non EEA	221 84 6 0	0 21 84 9 0 0 0 0 0	0		0 21 21 84 9 0 0 0 0 0 0 0	0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0		



General governments exposures by country of the counterparty

			Landesbank Baden-Württemberg As of 31/12/2023											
						_	As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	eet				Derivat	tives		Off balan	ce sheet	
					Non-derivative financial a	issets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives witi	h negative fair value	Off-balance she	eet exposures	
									1					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	amount
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y]	Other Central and eastern Europe	000000000000000000000000000000000000000	0 0 0 0 1	0 0 0		0 0 0 0 0	0		0 0	0	0 0 0	0 0	0	
[3Y - 5Y [[5Y - 10Y [[10Y - more Total	countries non EEA	0 0 7 9	0 0 7 7	0 0 0		0 0 0	7		0 0	0	0	0 0 228 228	0	26
[0 - 3M[Middle East	2 0 6 7	2 0 7 5 7 6	2 0 7 6 7 6		0 0 0 0 0 0 0 0	000000000000000000000000000000000000000		0 0 0	0 0 0 0	0 0 0 0	0	0 0 0 0 0	
Total T o - 3M f		28	0 0 28	0 28		0 0	0		0	0	0	0	0	0
[3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more	Latin America and the Caribbean	3 4 21 3 7 19	3 3 4 4 21 3 7 7 7 7 19	3 4 2 3 7		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 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]	Africa	3 1 0 8 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	56 56 3 3 1 1 0 0 3 8 8 1	38 3 1 0 8 1		0 18 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 10Y - more Total	4	0 167 181	0 7 166 1 180	0 0		0 0	0 166 166		0	0	0	0 341 341	0	3
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y]	Others	0 112 371 15	100 0 106 143 143 15 15 113 127 127 127 127 127 127 127 127 127 127	0 0 68 15 21		0 0 0 112 0 112 0 303 0 0 94		41	4,572 213 0 0	-3 0 0 0	455 0 0	0 0 0	0	3
[5Y - 10Y [[10Y - more Total		27 802 1,442	713	97		0 0 705 0 1,214	0	56	0 0 4,786	0	0 0 455	0	0	0

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

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

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

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

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

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

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

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

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

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

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

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



General governments exposures by country of the counterparty

							As of 30/06/2024							_
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives wit	h 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	amount
[0 - 3M[Austria	19 32 0 1 1 2 2 5 3 1 3 1 2 0 1 2 0 1 1 1 2 0 1 1 2 0 1 1 1 2 0 1 1 1 2 0 1 1 1 2 0 1 1 1 1	19 19 32 32 3 4 5 5 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6	19 32 0 1 1 19 15		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 16 0 0			000000000000000000000000000000000000000		0 100 0 0 0 0 0 50	0 0 0 0 0	22
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Belgium	0 0 5 117 362 122 676	0 0 0 0 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	0 0 5 0 0 49 131		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	109
[0 - 3M[Bulgaria													
[0 - 3M[Cyprus	0 0 16 0 0 0 13 22	0 0 5 16 0 0 0 0 13 8	0 16 0 0 0 13 28		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	0	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[f1Y-2Y f2Y-3Y[[3Y-5Y[[5Y-10Y[[10Y-more Total	Czech Republic													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Denmark	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0	0 0 0 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	Estonia													



General governments exposures by country of the counterparty

		Landesbank Baden-Wuttemberg As of 30/06/2024 Direct exposures													
						Dire	ct exposures								
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet		
												Off-balance sh	eet exposures		
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po:	itive fair value	Derivatives with	n negative fair value			Risk weighted exposure	
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount	
[0-3M[13M-1Y 11Y-2Y [2Y-3Y [3Y-5Y [3Y-10Y] [10Y-more	Finland	11	0 0 0 0 15 15 0 0 0 0 0 0 0 0 0 0 0 0 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 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	9	
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	France	20 22 11 12	0 70 70 10 10 10 10 10 10 10 10 10 10 10 10 10	6 6 6 6 4 10		0 0 70 0 0 0 0 0 0 0 24 0 18 0 0 112	0 0 0 0		0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		
10-3Mf 13M-1Vf 1Y-2Yf 12Y-3Vf 13Y-5Vf 15Y-10Vf 110Y-more	Germany		464 350 7 997 9 1,429 7 2,697 2,572	33 75 54 22 401 238 574	200 121 11- 11:	0 74 0 93 5 419 9 648 4 1,168 3 1,230 7 290	1,013 794 2,472	1: 1: 10: 6: 70:	3,491 7,797	-11 -8 -2 -12 -34 -132 -459	2,711	863 34 68 141 126 175 816	0 0 0 0 0	19	
Total [0 - 3M] [3M - 1Y] [17 - 2Y] [27 - 3Y] [37 - 5Y] [57 - 10Y] [10Y - more Total	Croatia	11,877 () () () () () ()	0 0 0 0 0 0 0 0 96	1,408	576	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 93 0 0 522	0	93	20,179 0 0 0 0 0 0 0	-648 0 0 0 0 0	8,319 0 0 0 0 0 0	2,224 0 0 0 0 0 0 0	0 0 0 0 0 0	143	
Total [0-3M[[3M-1Y] [13V-2Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Greece	151	150	6		0 145	0		0	0	0	0	d	33	
Total [0-3M[[3M-1Y[13Y-2Y 12Y-3Y 13Y-5Y[[5Y-10Y[[10Y-more Total	Hungary	6	0 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0			
Total [0-3M[[3M-1Y[[1Y-2Y[[2Y-3Y[[3Y-5Y[[5Y-10Y[[10Y-more Total	Ireland		0	C		0 0	d		0	0	0	0	0	0	
Total [0-3M[13M-1Y] 13M-1Y] 11Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Italy	6 6 6 124	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 144	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 24		0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0			
Total	I.	294	294		4	0 265	24		0	0		0	0	91	



General governments exposures by country of the counterparty

						L	andesbank Baden-Württen	nberg						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance si	heet				Derivat	ives		Off balar	nce sheet	
												Off-balance si	heet exposures	
			Total carrying amount of non-		Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	derivative financial assets (net of short positions)		of which: Financial assets 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	Latvia	22	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 1 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 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		5
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Lithuania					·				·		·		
10 - 3M 13M - 1Y	Luxembourg	1 10 10 10 10 10 10 10 10 10 10 10 10 10	0 0 9 2 2 1 10 45	11 4	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 36	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0.3M] [3M-1V] [11-2Y] [12Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Malta	33 31 77 7	0 0 0 3 1 1 7 7			0 0 0 31 13 71 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		19
[0.3M[[3M-1V] [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			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 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] [13Y-2Y] [2Y-3Y] [3Y-5Y] [3Y-10Y] [10Y-more	Poland	6 83 133 22 11 25	0 0 87 0 1 132 29 1 152	1		0 0 87 0 132 29 0	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		63
[0.3M] [3M-1Y] [11-2Y] [2Y-2Y] [2Y-3Y] [33'-5Y] [5Y-10Y] [10Y-more Total	Postugal	()	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Romania	55	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
totat		bi	58	5	<u> </u>	l 0	U			U				



General governments exposures by country of the counterparty

						L	andesbank Baden-Württen	nberg						
							As of 30/06/2024		_	_		_	_	
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	tives		Off balar	nce sheet	
												Off-balance st	neet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0-3M[13M-1Y 11Y-2Y 2Y-3Y 3Y-5Y 5Y-10Y 10Y-more	Slovakia	197	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		45
[0 - 3M [Slovenia	7.7	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0	0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		12
10 - 3M 3M - 1Y 1 - 2Y 1 - 2Y	Spain	4 199	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 14 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 31 36 59		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		97
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Sweden		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 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] [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 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 Tota	Iceland			0			U	,		U	U	0		U
Total [0-3M[[3M-1Y[[1Y-2Y[[2Y-3Y[[3Y-5Y[[5Y-10Y[[10Y-more Total	Liechtenstein													
[0.3M[13M-1Y 11Y-2Y 2Y-3Y[3Y-5Y[5Y-10Y 10Y-more	Norway		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 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	I	1	0	0	1	0		1	0	0	0	0		0



General governments exposures by country of the counterparty

						L	andesbank Baden-Württen	nberg						
							As of 30/06/2024		_	_		_	_	
						Dire	ct exposures							
	(min EUR)			On balance sh	neet				Derivat	tives		Off balar	nce sheet	
												Off-balance si	heet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	n 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[Australia			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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	Canada	133 134 1,000 422	130 8 1,097	0 0 0 0 0 2 25 26		0 0 15 0 15 0 98 0 130 0 15 0 98 130 0 1,097	0 0 38 0 0		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		312
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Hong Kong													
[0 - 3M[Japan	55 55 55 55 51	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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[U.S.		1 1 2 2 2 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0	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		
[0.3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	China													
10tal 0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	Switzerland		0 0 0	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0 0 0	0 0 0 0	000000000000000000000000000000000000000	0 0 0 0		
Total [0 - 3M] [1 3M - 1Y] [1 1 - 2Y] [2 2 - 3Y] [3 3 - 5Y] [5 - 10 Y] [10 Y - more Total	Other advanced economies non EE	22 0 11 14 6 55	0 20 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000		0 0 0 200 0 0 200 0 0 10 0 0 0 0 0 0 55 0 0 85	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0



General governments exposures by country of the counterparty

			Landesbank Baden-Württemberg As of 30/06/2024											
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	eet				Derivat	tives		Off balan	ce sheet	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives wit	h negative fair value	Off-balance sho	eet exposures	
														Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
					point is a									
[0 - 3M [[3M - 1Y [[1Y - 2Y [Other Central and eastern Europe	0	0	0		0 0	0		0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	countries non EEA	1	1 1 0	1		0 0	0		0	0	0	0 0 223	0	
Total [0-3M[17	17	3		0 0	13		0	0	0	223 0	0	24
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [Middle East	3	6 3 4	6 3 4		0 0	0		0	0	0	0	0	
[3Y - 5Y [15Y - 10Y [110Y - more		9 3 0	9 3	9 3 0		0 0 0	0		0 0	0	0	0 0 0	0	
Total [0-3M] [3M-1Y]		25 0 0	25 0 0	25 0 0		0 0 0	0		0	0	0	0	0	0
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Latin America and the Caribbean	25 1	25 1 3	6		0 19	0		0	0	0 0	0	0	
[5Y - 10Y [[10Y - more Total		9 17	9	9 17 37		0 0 0	0		0	0	0	0	0	
[0.3M[[3M-1Y[0	0	0		0 0 0	0		0	0	0	0	0	9
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Africa	7	7	0 7 1		0 0	0		0	0	0	0	0	
(5Y - 10Y ([10Y - more Total		0 172	0 172 180	0		0 0	0 172		0	0	0	0 335 335	0	2
10-3M1 [3M-1Y[14 253	14 227	2 68		0 0 0 185	11	7	3,335	-52 -20	1,711 404	15	0	
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Others	203 56	155 56	46 51		0 158 0 5	0		0	0	0	0	0	
[5Y - 10Y [[10Y - more		78 1,180	14 992	21 253		0 56 0 927			0	0	0	0	0	
Total	l	1,875	1,549	451		0 1,413	11	7	3,739	-72	2,116	15	0	11

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

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

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

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

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

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

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

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

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

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

(?) 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 e94.

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



Performing and non-performing exposures Landesbank Baden-Württemberg

					As of 30/09/2023									As of 31/12/2023				
		Gros	s carrying amount/ Nominal a	mount		Accumulated impairs credit risk and provis	ment, accumulated negative ch	nanges in fair value due to			Gross	carrying amount/ Nominal a	mount		Accumulated impairs credit risk and provis	nent, accumulated negative chi	anges in fair value due to	
		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-perfor	ming exposures ²	Collaterals and financial guarantees received on non- performing exposures		Of which performing but past due > 30 days and <= 90 days		Of which non-performing ¹		On performing exposures ²	On non-perform	ning exposures ³	Collaterals and financial guarantees received on non- performing exposures
(mole EUR)		dat - 50 days and50 days		Of which: defaulted	Of which Stage 3 ^b			Of which Stage 3 ⁸			cae - so any ana 1- so any s		Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ^b	
Cash balances at central banks and other demand deposits	72,59		0	۰					0	41,681		1	1		1			
Debt securities (including at amortised cost and fair value)	37,49		6		6		,		6	38,456					6	. 6		6 0
Central banks	54-	0	0		0			0	0	537			0		0			0 0
General governments	5,90	0	0		0	:		0	0	6,374			0		0 :			0 0
Credit Institutions	26,04		0		0		5	0	0	26,394			0		0 4			
Other financial corporations	4,73		0		0	:		0	0	4,872			0		0 :			0 0
Non-financial corporations	261	0	6	6	6			6	6 (279			6		6	6		6 0
Loans and advances(including at amortised cost and fair value)	208,68	461	1,466	1,465	1,382	96	636	62	9 433	207,212	220	1,996	1,995	1,91	2 991	682	67	6 995
Central banks	143		0		0			0	0	104			0		0 (
General governments	8,751	7	0		0	1		0	0	9,157	2		0		0 1:			
Credit institutions	51,774	14	24	24	24	2	2:	1 2	1	52,423	12	24	24	24	4 1	21	2	.1 0
Other financial corporations	28,08	4	107	107	43	6	16	5 1	6 83	25,984		106	106	43	2 9	16	1	.6 82
Non-financial corporations	107,85	429	1,265	1,265	1,246	79	573	3 56	7 324	107,662	197	1,796	1,795	1,771	5 814	617	61	.1 888
of which: small and medium-sized enterprises	36,57	42	348	348	337	23	120	11	5 156	37,557	14	586	586	576	6 32	150	14	.5 358
of which: Loans collateralised by commercial immovable property	43,409	148	555	555	546	28	21:	3 21	2 150	42,208	100	825	825	816	6 31	249	24	.8 366
Households	12,07	7	69	68	68	7	25	5 2	5 26	11,877	9	71	70	71	0 66	28	2	7 25
of which: Loans collateralised by residential immovable property	7,459	4	37	36	36	3		9	9 23	7,523	6	38	37	3:	7 3:	10	1	.0 22
of which: Credit for consumption	341	1	3	3	3			2	2	356		2	3		3 :	1		1 0
DEBT INSTRUMENTS other than HFT	318,76	461	1,472	1,472	1,388	96	643	2 63	6 433	287,345	220	2,000	2,002	1,91	9 1,000	689	68	.2 995
OFF-BALANCE SHEET EXPOSURES	76,612		152	145	88	22	6:	2 4	1 4	78,842		200	200	151	0 23:	54	3	13 70

The test of Market Selections, occurred in proportion and accountable improved and accountable in proportion of the analysis o



Performing and non-performing exposures Landesbank Baden-Württemberg

									Editac Spatik Dad									
					As of 31/03/2024									As of 30/06/2024				
		Gross	carrying amount/ Nominal ar	mount		Accumulated impairs credit risk and provis	nent, accumulated negative ch	nanges in fair value due to			Gros	s carrying amount! Nominal an	iount		Accumulated impairm credit risk and provision	nent, accumulated negative chang	es in fair value due to	
		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-perfora	ming exposures ³	Collaterals and financial guarantees received on non- performing exposures		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-performing	g exposures ²	Collaterals and financial guarantees received on non- performing exposures
(min EUR)				Of which: defaulted	Of which Stage 3 ⁵			Of which Stage 3 ⁵					Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ⁸	
Cash balances at central banks and other demand deposits	70,240		2	2		2	1	1	1 0	58,805	0	0	0			0		۰
Debt securities (including at amortised cost and fair value)	38,862		6	6	•		6		6 0	38,435	0	6	6		6 6	6	•	s 0
Central banks	522	. 0	0	0			0		0 0	419	0	0	0		0 0	0		0
General governments	7,023	0	0	0			0		0	7,387	0	0	0		0 1	0		0
Credit institutions	26,346	0	0	0			0		0	25,603	0	0	0		0 4	0		
Other financial corporations	4,626	0	0	0					0 0	4,712	2 0	0	0		0 1	0		0
Non-financial corporations	344	0	6	6	6	5	6		6 0	314	0	6	6		6 0	6	6	ė 0
Loans and advances(including at amortised cost and fair value)	213,353	519	2,016	2,016	1,940	1,01	702	2 70	1 1,011	214,017	134	2,331	2,331	2,26	0 1,028	784	783	3 1,135
Central banks	51	. 0	0	0			0		0	15	0	0	0		0	0		
General governments	9,116	2	0	0		1			0 0	9,157	2	0	0		0 12	0		0
Credit institutions	56,516	12	23	23	23	3 1	21	1 2	1 0	55,046	12	23	23	2	3 12	21	21	4 0
Other financial corporations	26,879	11	104	104	40	9.	16	1	6 80	28,755	1	121	121	6	4 100	18	18	80
Non-financial corporations	109,037	485	1,817	1,817	1,803	82	637	63	5 905	109,404	111	2,113	2,113	2,09	9 833	715	714	4 1,030
of which: small and medium-sized enterprises	36,745	137	497	497	491	340	93	9	3 323	37,531	25	774	774	76	9 323	136	136	3 453
of which: Loans collateralised by commercial immovable property	42,577	281	872	872	863	3 32	257	25	5 455	42,896	43	1,173	1,173	1,16	3 354	339	338	3 587
Households	11,754	9	72	72	72	2 6	29	2	9 26	11,641	9	75	74	7.	4 70	30	30	25
of which: Loans collateralised by residential immovable property	7,484	4	39	39	36	3	11	1 1	1 23	7,406	5	40	39	3	9 36	11	11	22
of which: Credit for consumption	369	1	3	3	3	3	2	2	2 0	377	0	4	4		4 3	2	2	2 0
DEBT INSTRUMENTS other than HFT	322,455	519	2,024	2,024	1,946	1,02	710	70	9 1,011	311,258	134	2,338	2,337	2,26	6 1,034	791	785	1,135
OFF-BALANCE SHEET EXPOSURES	78,384		107	107	56	5 23	47	2	7 4	78,233	3	121	121	7.	2 220	47	30	ž 5

(Fig. Figs. bearing and an articut and a point of the properties o



Forborne exposures

			As of 30/	09/2023		As of 31/12/2023									
	Gross carryin exposures wi measures	g amount of th forbearance		exposures with		al guarantees received rbearance measures	Gross carryin exposures wi measures	g amount of th forbearance	Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²			al guarantees received rbearance measures			
		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures			
(mln EUR)															
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0			
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0	0			
Central banks	0	0	0	0	0		0	0	0	0	0				
General governments	0	0	0	0	0		0	0	0	0	0				
Credit institutions	0	0	0	0	0		0	0	0	0	0				
Other financial corporations	0	0	0	0	0		0	0	0	0	0				
Non-financial corporations	0	0	0	0	0		0	0	0	0	0				
Loans and advances (including at amortised cost and fair value)	1,816	545	242	226	1,130	183	2,729	957	345	326	1,733	463			
Central banks	0	0	0	0	0	0	0	0	0	0	0	0			
General governments	0	0	0	0	0	0	0	0	0	0	0	0			
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0			
Other financial corporations	6	1	1	0	4	1	73	0	0	0	66	0			
Non-financial corporations	1,802	540	239	224	1,124	181	2,648	951	342	323	1,665	462			
of which: small and medium-sized enterprises	859	168	37	31	756		1,327	476	108	102	1,105				
Households	7	5	2	2	2	1	8	6	3	3	2	2			
DEBT INSTRUMENTS other than HFT	1,816	545	242	226	1,130		2,729	957	345	326	1,733				
Loan commitments given	27	6	5	3	0	0	94	79	7	4	67	65			
QUALITY OF FORBEARANCE ²															
Loans and advances that have been forborne more than twice ³	0						0								
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria 3	0						0								

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

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

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



Forborne exposures

Landesbank Baden-Württemberg

			As of 31/	03/2024		As of 30/06/2024										
	Gross carryin exposures wi measures	g amount of th forbearance		exposures with	Collateral and financia on exposures with fo		Gross carryin exposures wi measures	g amount of th forbearance								
		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures				
(mln EUR) Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0				
Debt securities (including at amortised cost and fair value)	0	Ů	0	0	0	0		0	0	0	0	0				
Central banks	0	0	0	0	0	-	0	0	0	0	0					
General governments	0	0	0	0	0		0	0	0	0	0					
Credit institutions	0	0	0	0	0		0	0	0	0	0					
Other financial corporations	0	0	0	0	0		0	0	0	0	0					
Non-financial corporations	0	0	0	0	0		0	0	0	0	0					
Loans and advances (including at amortised cost and fair value)	3,428	1,008	357	323	2,119	482	4,697	1,175	382	341	2,948	524				
Central banks	0	0	0	0	0	0	0	0	0	0	0	0				
General governments	0	0	0	0	0	0	0	0	0	0	0	0				
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0				
Other financial corporations	144	2	1	0	90	2	439	12	10	2	272	7				
Non-financial corporations	3,276	1,000	354	320	2,026	478	4,251	1,157	369	336	2,674	515				
of which: small and medium-sized enterprises	1,649	389	73	53	1,414		2,350	504	72	56	1,916					
Households	7	6	3	3	2	1	7	6	3	3	2	2				
DEBT INSTRUMENTS other than HFT	3,428	1,008	357	323	2,119		4,697	1,175	382	341	2,948					
Loan commitments given	107	13	8	4	0	0	157	10	5	0	2	0				
QUALITY OF FORBEARANCE ²																
Loans and advances that have been forborne more than twice ³	0						0									
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria ³	0						0									

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

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

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



Breakdown of loans and advances to non-financial corporations other than held for trading Landesbank Baden-Württemberg

i			As of:	30/09/2023			As of 31/12/2023						As of 31/03/2024							As of 30/06/2024					
Gross carrying amount			1010312023		Accumulated	Gross carrying amount						Gross carrying amount				Accumulated	Gross carrying amount			7700.2024		Accumulated			
		Of which: non- performing		Of which loans and advances subject to	Accumulated impairment ¹	negative changes in fair value due to credit risk on		Of which: non- performing		Of which loans and advances subject to	Accumulated impairment ¹	negative changes in fair value due to credit risk on		Of which: non- performing		Of which loans and advances subject to	d advances Accumulated sject to impairment ¹		Of which non- perform			Of which loans and advances subject to	Accumulated impairment ¹	to credit risk on	
(mln EUR)			of which: defaulted	impairment		non-performing exposures ¹			of which: defaulted	impairment		non-performing exposures ¹			of which: defaulted	impairment		non-performing exposures ¹			of which: defaulted	impairment		non-performing exposures ¹	
A Agriculture, forestry and fishing	113	5	5	113	2	0	114	6	6	114	2	0	122	5	5	122	2	0	122	6	6	122	2	0	
B Mining and quarrying	492	1	1	492	2	0	521	8	8	521	3	0	603	9	9	603	3	0	668	7	7	668	3	0	
C Manufacturing	16,456	486	486	16,451	466	5	16,690	748	748	16,685	394	5	17,464	739	739	17,464	417	0	17,195	733	733	17,195	381	0	
D Electricity, gas, steam and air conditioning supply	5,603	33	33	5,574	66	0	5,472	32	32	5,444	64	0	5,524	32	32	5,497	67	0	5,320	30	30	5,292	66	0	
E Water supply	2,504	3	3	2,500	3	0	2,628	3	3	2,624	7	0	2,640	3	3	2,636	8	0	2,665	3	3	2,661	8	0	
F Construction	2,419	28	28	2,419	54	0	2,453	104	104	2,453	76	0	2,614	105	105	2,614	77	0	2,669	112	112	2,669	56	0	
G Wholesale and retail trade	6,679	150	150	6,679	121	0	6,576	155	155	6,576	134	0	6,546	146	146	6,546	127	0	6,539	154	154	6,539	135	0	
H Transport and storage	3,335	26	26	3,335	22	0	3,550	27	27	3,550	27	0	3,546	27	27	3,546	27	0	3,445	28	28	3,445	30	0	
I Accommodation and food service activities	111	0	0	111	1	0	118	0	0	118	1	0	120	1	1	120	1	0	123	0	0	123	1	0	
J Information and communication	3,104	3	3	3,104	30	0	3,480	32	32	3,480	43	0	4,036	30	30	4,036	48	0	4,524	29	29	4,524	65	0	
K Financial and insurance activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
L Real estate activities	51,163	326	326	51,156	365	0	50,509	522	522	50,502	430	0	50,594	557	557	50,587	439	0	50,532	837	837	50,526	551		
M Professional, scientific and technical activities	8,748	133	133	8,748	135	0	8,053	101	101	8,053	157	0	8,040	104	104	8,040	163	0	8,180	112	112	8,180	170	0	
N Administrative and support service activities	4,494	30	30	4,494	60	0	4,801	31	31	4,786	59	0	4,246	29	29	4,225	57	0	4,248	33	33	4,227	53	0	
O Public administration and defence, compulsory social security	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
P Education	240	0	0	240	3	0	240	0	0	240	3	0	237	0	0	237	3	0	223	0	0	223	3	0	
Q Human health services and social work activities	1,298	38	38	1,298	27	0	1,277	23	23	1,277	15	0	1,218	23	23	1,218	16	0	1,209	21	21	1,209	12	0	
R Arts. entertainment and recreation	331	1	1	331	2	0	369	0	0	369	2	0	378	0	0	378	2	0	418	0	0	418	2	0	
S Other services	765	2	2	765	8	0	812	2	2	812	8	0	1,109	8	8	1,109	9	0	1,324	8	8	1,324	9	0	
Loans and advances	107,857	1,265	1,265	107,811	1,365	5	107.662	1.795	1.795	107.604	1.426	5	109.037	1.817	1.817	108.978	1.466	0	109.404	2.113	2.113	109.344	1.549	0	

¹¹The items' accumulated impairment' and 'accumulated negative changes in fair value due to credit fisk on non-performing exposures' are disclosed with a posible 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 F06.01), which follows a sign convention based on a credit/debit convention, as explained in Anner V. Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451-ITS on Supervisory reporting.