

Bank Name	Landesbank Hessen-Thüringen Girozentrale
LEI Code	DIZES5CFO5K3I5R58746
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	8,557	8,937	8,940	9,022	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	8,472	8,844	8,891	8,980	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	8,911	9,291	9,294	9,376	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	8,826	9,198	9,245	9,334	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	11,065	11,393	11,378	11,433	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	10,980	11,299	11,329	11,390	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	63,212	60,986	64,082	63,361	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	63,198	60,972	64,070	63,348	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	13.54%	14.65%	13.95%	14.24%	CA3 {1}	
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	13.41%	14.50%	13.88%	14.18%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010))/ (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	
Tier 1 (as a percentage of risk exposure amount) - transitional definition	14.10%	15.23%	14.50%	14.80%	CA3 {3}	
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	13.97%	15.08%	14.43%	14.73%	(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	17.51%	18.68%	17.76%	18.04%	CA3 {5}	
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	17.37%	18.53%	17.68%	17.98%	(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	203,128	190,265	192,138	192,119	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	4.39%	4.88%	4.84%	4.88%	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	8,911	9,291	9,294	9,376	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	8,826	9,198	9,245	9,334	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	203,128	190,265	192,138	192,119	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	203,043	190,172	192,089	192,077	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.39%	4.88%	4.84%	4.88%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.35%	4.84%	4.81%	4.86%	[A.2]/[B.2]	



Ebal Bunking Bunking 2024 EU-wide Transparency Exercise Capital Landesbank Hessen-Thüringen Girozentrale

			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	11,065	11,393	11,378	11,433	C 01.00 (r0010,c0010)	Articles 4[118] and 72 of CFR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	8,557	8,937	8,940	9,022	C 01.00 (40020,c0010)	Article 50 of CFR
	A1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital	3,947	3,947	3,947	3,947	C 01.00 (r9030,c0010)	Articles 26(1) points (s) and (b), 27 to 29, 36(1) point (f) and 42 of CSR
	A.1.2	instruments) Retained earnings	5,725	5,896	6,051	6,214	C 01.00 (r0110,c0010)	Articles 26(1) point (c), 26(2) and 35 (1) points (a) and (i) of CRR
	A.1.3	Accumulated other comprehensive income	132	330	326	400	C 01.00 (r0180,c0010)	Addicine 4(100), 26(1) point (d) and 36 (1) point (I) of CRR
	_						C 01.00 (0200,c0010)	Addiction 4(117) and 20(1) point (e) of CFR
	A1.4		0	0	0	0	C 01.00 (9210,c0010)	Anticins 4(11/) and 20(1) point (4) or CHM Articins 4(112), 26(1) point (7) and 36 (1) point (6) of CRR
	A1.5							
	A-1.6		0	0	0	0	C 01.00 (49230,c0010)	Article B4 of CFR
	A:1.7		-538	-571	-565	-555	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (i) of CRR
	A-1.8	(-) Intangible assets (including Goodwill) (-) DTAs that rely on future profitability and do not arise from temporary differences net of associated	-237	-238	-255	-255	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	DILS	-2	-2	-2	-1	C 01.00 (r0370,c0010)	Articles 30(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-265	-250	-342	-357	C 01.00 (r0380,c0010)	Articles 26(1) point (d), 40 and 150 of CRR
	A1.11		-26	-19	-20	-23	C 01.00 (+0390,c0010)	Articles 4(109), 35(1) point (e) and 41 of CRR
	A-1.12		0	0	0	0	C 01.00 (r0420,c0010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13		0	0	0	0	C 01.00 (r0440,c0010) C 01.00 (r0450,c0010) + C 01.00 (r0450,c0010) +	Article 35(1) point (j) of CRR Article 4(36), 35(1) point (k) (i) and 80 to 91 of CRR; Article 35(1) point (k) (ii), 243(1) point (b), 244(1)
	A1.14		-5	-4	-4	-4	C 01.00 [6470,c0010] + C 01.00 [r0471,c0010]+ C 01.00 [6472,c0010]	point (b) and 258 of CRR Articles 36(1) point k) (ii) and 378(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (iv) and 153(8) of CRR.
	A.1.14.1		-5	4	-4	-4	C 01.00 (r0460,c0010)	Articles 36(1) point (k) (ii), 263(1) point (b), 246(1) point (b) and 256 of CRR
	A.1.15	 (-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment 	0	0	0	0	C 01.00 (±0480,c0010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r0400,c0010)	Articles 35(1) point (c) and 38; Articles 45(1) point (a) and 45(2) of CFR
OWN FUNDS	A:1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	Ō	0	0	0	C 01.00 (r0500,c0010)	Articles 4(27); 35(1) point (I); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
Transitional period	A.1.18		0	0	0	0	C 01.00 (40510,c0010)	Article 68 of CRR
	A.1.18A		-56	-44	-42	-67	C 01.00 (r0513,c0010)	Article 35(1), point (m) and Article 47c CRR
	A.1.18B		0	0	0	0	C 01.00 (r0514,c0010)	Article 35(1), point (n) and Article 133c(2) CRR
	A.1.18C		0	0	0	0	C 01.00 (40515,c0010)	Article 36(1), point (I) CRR
	A1.19		0	0	0	-116	C 01.00 (r0524,c0010)	Article 3 CRR
	A1.20		-204	-204	-204	-204	C 01.00 (+0529,c0010)	
	A1.21		85	94	49	43	CAI (1.1.5 + 1.1.8 + 1.1.26)	
	A.1.21.1		0	0	0	0	C 01.00 (r0220,c0010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2		0	0	0	0	C 01.00 (49240,c0010)	Articles 479 and 480 of CRR
	A.1.21.3		85	94	49	43	C 01.00 (r0520,c0010)	Atticism 460 to 472, 476 and 481 of CRR
	A.2		354	354	354	354	C 01.00 (40530,c0010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	354	354	354	354	C 01.00 (r0540,c0010) + C 01.00 (r0670,c0010)	
	A2.2		0	0	0	0	C 01.00 (+0720,c0010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (r0600,c0010) + C 01.00 (r0700,c0010) + C 01.00 (r0710,c0010) + C 01.00 (r0740,c0010)	
	A2.4	Additional Tier 1 transition at adjustments	0	0	0	0	+ C 01.00 (r0744,c0010) + C 01.00 (r0748,c0010) C 01.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	8,911	9,291	9,294	9,376	C 01.00 (49015,c0010)	Article 25 of CFFR
	A4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	2,155	2,102	2,084	2,056	C 01.00 (x0750,c0010)	Article 71 of CPR
	A4.1	Tier 2 Capital instruments	2,155	2,102	2,084	2,056	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
							C 01.00 (r0910,c0010) + C 01.00 (r0920,c0010) + C 01.00 (r0920,c0010) + C 01.00 (r0940,c0010) +	
	A4.2		0	0	0	0	C 01.00 (r0950,c0010) + C 01.00 (r0955,c0010) + C 01.00 (r0970,c0010) + C 01.00 (r0974,c0010) + C 01.00 (r0978,c0010)	
	A.4.3		0	0	0	0	C 01.00 (r0880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0900,c0010)	
	В	TOTAL RISK EXPOSURE AMOUNT	63,212	60,986	64,082	63,361	C 02.00 (r0010,c0010)	Articles 92(3), 95, 95 and 98 of CRR
OWN FUNDS REQUIREMENTS	B.1		14	14	12	13	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	13.54%	14.65%	13.95%	14.24%	GA3(1)	
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	14.10%	15.23%	14.50%	14.80%	CA3 (3)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	17.51%	18.68%	17.76%	18.04%	CA3 (5)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	8,472	8,844	8,891	8,980	[A.1-A.1.13-A.1.21+MN]A.2+A.1.13-A.2.2- A.2.4+MN[A.4+A.2.2-A.4.3,0],0]]	
CET1 RATIO (%)	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	13.41%	14.50%	13.88%	14.18%	[0.1)(8-8.1)	-
Fully loaded ¹	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	85	94	49	43	C 05.01 (r0440,c0010)	
	F	Adjustments to ATI due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	
Memo items	F	Adjustments to T2 due to BFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0030)	
	F	Adjustments to 12 due to 8 M3 9 transitional arrangements Adjustments included in RWAs due to IFRS 9 transitional arrangements	14	14	12	13	C 05.01 (10440,c0030)	
		Aquistments included in KWAS dust to IHKS 9 transistions are angelments and many members and the second of the sec			12	13		



Overview of Risk exposure amounts

		RWAs			1
(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	50,353	48,142	49,560	48,636	C 02.00 (n0440, c0010)-(C 07.00 (n0900, c1220, s001) + C 07.00 (n0110, c1220, s001) + C 07.00 (n0130, c1220, s001) + C 08.01 (n0940, c12000, s001) + C 08.01 (n0950, c12000, s001) + C 08.01 (n0960, c12000, s001) + C 08.01 (n0940, c1200, s001) + C 08.01 (n0940, s
Of which the standardised approach	4,173	4,240	7,964	7,953	C 02.00 (r0060, c0010)-[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001)+ C 07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach	42,696	40,316	38,290	36,916	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	1,114	1,132	796	987	C 02.00 (r0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB	1,253	1,304	1,319	1,407	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	1,229	1,197	1,113	1,079	C 07.00 (6090, ct220, s001) + C 07.00 (6110, ct220, s001) + C 07.00 (6130, ct220, s001) + C 08.01 (6040, ct280, s001) + C 08.01 (6050, ct280, s001) + C 08.01 (6050, ct280, s001) + C 08.01 (6050, ct280, s002) + C 08.01 (6050, ct280, c
Credit valuation adjustment - CVA	1,152	1,478	1,088	1,099	C 02.00 (r0640, c0010)
Settlement risk	0	0	0	0	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	1,617	1,609	2,485	2,271	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	4,269	4,264	4,859	5,256	C 02.00 (r0520, c0010)
Of which the standardised approach	663	585	553	791	C 02.00 (r0530, c0010)
Of which IMA	3,606	3,678	4,306	4,465	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,c0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0880, c0010)
Operational risk	4,179	4,179	4,811	4,811	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	4,179	4,179	4,811	4,811	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts	414	118	165	210	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	63,212	60,986	64,082	63,361	

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	6,045	8,399	2,437	4,685
Of which debt securities income	206	294	96	193
Of which loans and advances income	3,106	4,277	1,178	2,291
Interest expenses	4,686	6,520	1,936	3,755
(Of which deposits expenses)	2,209	2,967	754	1,442
(Of which debt securities issued expenses)	707	1,007	350	708
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	15	98	1	4
Net Fee and commission income	394	534	137	271
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	-1	-2	0	0
Gains or (-) losses on financial assets and liabilities held for trading, net	113	750	-30	-132
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	57	-568	39	182
Gains or (-) losses from hedge accounting, net	25	14	1	4
Exchange differences [gain or (-) loss], net	0	0	0	0
Net other operating income /(expenses)	42	65	29	63
TOTAL OPERATING INCOME, NET	2,002	2,770	678	1,322
(Administrative expenses)	951	1,353	341	709
(Cash contributions to resolution funds and deposit guarantee schemes)	128	127	65	59
(Depreciation)	65	86	21	42
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	-12	-31	0	14
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	-4	-9	0	25
(Other provisions)	-8	-22	0	-11
Of which pending legal issues and tax litigation ¹	0	-6	0	0
Of which restructuring ¹	0	-17	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)	162	452	64	150
(Financial assets at fair value through other comprehensive income)	0	0	0	1
(Financial assets at amortised cost)	162	452	64	149
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	0	1	0	0
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	-8	13	-5	4
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	700	796	183	351
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	504	569	128	260
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	504	569	128	260
Of which attributable to owners of the parent	503	568	128	260

⁽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	03/2024			As of 30/0	16/2024		
			air value hierarch	у			Fair value hierarchy			ı	Fair value hierarch			1	Fair value hierarch		
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	C 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	42,193				32,675				35,768				38,905				IAS 1.54 (I)
Financial assets held for trading	13,266	2,098	10,823	344	12,887	2,512	10,189	186	12,455	2,766	9,566	123	12,706	3,178	9,448	80	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	1,419	41	871	508	1,415	42	848	525	1,428	43	857	528	1,270	43	663	563	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	2,687	99	2,364	224	2,828	0	2,598	230	2,781	0	2,555	226	2,732	0	2,544	187	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	15,140	12,358	2,180	603	15,532	12,838	2,108	586	15,693	13,101	2,005	587	15,472	13,638	1,267	568	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	130,839				129,559				127,927				127,794				IFRS 7.8(1); IFRS 9.4.1.2
Derivatives – Hedge accounting	130	0	130	0	393	0	393	0	127	0	127	0	112	0	112	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0				0				0				0				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	3,812				3,892				4,593				4,094				
TOTAL ASSETS	209,485				199,182				200,771				203,084				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	2/2023					As of 31/0	03/2024					As of 30/0	16/2024			
		Gross carry	ring amount ⁽²⁾		Acı	umulated impairmen	ıt ⁽²⁾	Gr	oss carrying amour	t ⁽²⁾	Accu	mulated impairme	nt ⁽²⁾	Gro	ss carrying amount		Acci	ımulated impairme	nt ⁽²⁾	Gros	s carrying amount		Accu	mulated impairme	nt ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector ³		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	Stage 1 Assets without significant increase in credit risk since initial recognition	risk since initial recognition but	Stage 3 Credit-impaired assets		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 3 Credit-impaired assets	References
Financial assets at fair value through other	Debt securities	14,772	3	0	-2	0	0	14,912	121	0	-2	0	0	15,069	121	0	-2	0	0	14,729	270	0	-2	0	0	Annex V.Part 1.31, 44(b)
comprehensive income		815	0	0	-1	0	0	804	0	0	-1	0	0	814	5	0	-1	0	0	792	5	0	-2	0	0	Annex V.Part 1.32, 44(a)
Financial assets at		2,524	0	0	0	0	0	2,796	0	0	0	0	0	3,100	0	0	0	0	0	3,367	0	0	-1	0	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	119,819	7,105	2,485	-35	-509	-558	115,417	9,481	3,213	-32	-472	-857	111,943	10,881	3,425	-28	-539	-869	87,873	34,203	3,840	-26	-414	-1,062	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 Hessen-Thüringen Girozentrale

(mln EUR)

(mar con)					
		Carrying	g amount		
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	18,523	14,276	15,165	16,294	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	11,459	12,445	12,455	12,443	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	165,890	158,953	159,100	160,790	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method $^{\mathrm{L}}$	0	0	0	0	Accounting Directive art 8(3)
Derivatives - Hedge accounting	884	667	709	628	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0	0	0	0	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	1,074	1,140	1,186	1,066	IAS 37.10; IAS 1.54(I)
Tax liabilities	104	125	133	134	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	818	683	1,096	597	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	198,752	188,289	189,845	191,952	IAS 1.9(b);IG 6
TOTAL EQUITY	10,733	10,893	10,926	11,132	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	209,485	199,182	200,771	203,084	IAS 1.IG6

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



Breakdown of liabilities

Landesbank Hessen-Thüringen Girozentrale

(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		13,108	10,081	9,755	9,817	IFRS 9.BA.7(a); CRR Annex II
Chanacaidian	Equity instruments	0	0	0	0	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
Short positions	Debt securities	191	199	118	197	Annex V.Part 1.31
	Central banks	6,580	6,635	0	0	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	0	0	0	0	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	10,798	9,448	11,541	12,612	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	5,546	4,595	5,324	5,649	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	41,589	39,705	40,786	41,367	Annex V.Part 1.42(c),44(c)
Donosito	of which: Current accounts / overnight deposits	14,670	13,693	14,490	15,311	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	28,595	26,780	28,600	27,349	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	5,793	5,364	5,856	6,020	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	14,438	10,831	9,976	13,156	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	10,551	8,169	7,601	10,038	ECB/2013/33 Annex 2.Part 2.9.1
	Households	23,074	23,055	23,022	22,788	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	15,001	14,524	13,941	13,560	Annex V.Part 1.42(f), 44(c)
Debt securities issued		58,061	59,313	63,330	62,255	Annex V.Part 1.37, Part 2.98
Of which: Subordin	nated Debt securities issued	1,988	1,753	1,788	1,774	Annex V.Part 1.37
Other financial liabilities		321	294	302	614	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		196,756	186,341	187,429	190,155	



Market Risk Landesbank Hessen-Thüringen Girozentrale

	SA					I	М									IM						
			VaR (Memorano	fum item)	STRESSED Var (Memorandum item)	INCREMEN MIGRATION R	ITAL DEFAULT AND ISK CAPITAL CHARGE	ALL PRICE RIS	KS CAPITAL CH.	ARGE FOR CTP		VaR (Memor	andum item)	STRESSED Var (M	emorandum item)	INCREMENT AND MIGR CAPITAL	ATION RISK	ALL PRICE RIS	KS CAPITAL CH	RGE FOR CTP	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt- 1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2023	As of 31/12/2023				As of 30/	/09/2023									As of 31/1:	2/2023					
Traded Debt Instruments	382	380	133	26	156	37							123	33	171	37						
Of which: General risk	0	0	133	26	156	37							123	33	171	37						
Of which: Specific risk	382	380	0	0	0	0							0	0	0	0						
Equities Of which: General risk	1	1	0	0	0	0								0	0	0						
Of which: Specific risk	0	1 0	0	0	0	0							ů	0	0	0						
Foreign exchange risk	276	201	0	0	0	0							0	0	0	0						
Commodities risk	5	4	0	0	0	o o							0	0	0	0						
Total	663	585	133	26	156	37	0	0	0	0	0	3,606	123	33	171	37	0	0	0	0	0	3,678
	As of 31/03/2024	As of 30/06/2024				As of 31/	/03/2024									As of 30/0	8/2024					
Traded Debt Instruments	341	419	132	32	212	54							133	26	224	41						
Of which: General risk	0	0	132	32	212	54							133	26	224	41						
Of which: Specific risk	341	419	0	0	0	0							0	0	0	0						
Equities	1	2		0	0	0								0	0	0						
Of which: General risk	1	1	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	1	0	0	0	0							0	0	0	0						
Foreign exchange risk	206	365	0	0	0	0							0	0	0	0						
Commodities risk Total	4	5	0	0	0	0						4.000	0	0	0	0						4.465
otat	553	791	132	32	212	54	0	0	0	0	0	4,306	133	26	224	41	0	0	0	0	0	4,465

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.

Ebba | European Banking | 2024 EU-wide Transparency Exercise | Credit Risk - Standardised Approach | Landesbank Hessen-Thüringen Girozentrale

					Standardised Ap	proach			
			As of 30/09/2	023			As of 31/	12/2023	
	(WORLD NA	Original Esposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ⁴	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	Central governments or central banks	3.462	3,904	10		3.461	3,907	10	
	Regional governments or local authorities	11.977	13,643	107		12.281	14,189	105	
	Public sector entities	1.287	1,227	137		1.312	1,249	131	
	Multilateral Development Banks	155	170	0		141	164		
	International Organisations	454	454	0		526	526		
	Institutions	14,100	14,093	338		14,575	14,602	309	
	Corporates	4,421	1,874	1,711		4,487	2,013	1,844	
	of which: SME	408	102	83		330	80	65	
	Retail	667	158	118		777	176	133	
Consolidated data	of which: SME	24	5	3		28	5	3	
Consolidated data	Secured by mortstates on immovable property	1,496	1,485	508		1,482	1,471	503	
	of which: SME	204	200	56		194	191	53	
	Exposures in default	318	137	186	169	118	6	8	
	Items associated with particularly high risk	167	160	240		329	137	205	
	Covered bonds	321	321	6		362	362	7	
	Claims on institutions and corporates with a ST credit assessment						0		
	Collective investments undertakings (CRI)	218 1,229	212 714	49		237 1.413	233	45	
	Equity	1,229		732		1,413	900	920	
	Other exposures .		79						
	Standardised Total ²	40,352	38,832	4,218	210 factors or credit risk milligation tech	41,565	40,011	4,295	

- 1	Standardised Approach

					Standardised Ap	proach			
			As of 30/09/2	123			As of 31/	12/2023	
	(mteEur. No	Original Exposure ^s	Exposure Value ¹	Fisk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	3,008	3,625	0		2,920	3,541	0	
	Regional sovernments or local authorities	11,977	13,149	8		12,281	13,510	8	
	Public sector entities	1,123	1,227	137		1,148	1,247	131	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	11,863	11,856	213		12,271	12,297	207	
	Corporates	3,089	1,184	1,143		3,003	1,211	1,180	
	of which: SME	405	102	83		320	80	65	
	Retail	649	149	111		745	163	121	
GERMANY	of which: SME	24	5	3		27	5	3	
OLIVIANI	Secured by mortgages on immovable property	1,416	1,405	479		1,400	1,391	474	
	of which: SME	204	200	56		194	191	53	
	Exposures in default	119	100	149	7	116	6	8	
	Items associated with particularly high risk	167	160	240		128	106	159	
	Covered bands	301	301	2		341	341	3	
	Claims on institutions and corporates with a ST credit assessment			0		0	0		
	Collective investments undertakings (CRII)	127	124	3		148	146	3	
	Equity	1,214	714	732		1,400	900	920	
	Other exposures	72	72	72		60	60	63	
	Standardised Total ³				26				4

					Standardised Ap	proach			
			As of 30/09/2	023			As of 31.	12/2023	
		Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(minEUR, %)								
	Central sovernments or central banks	14	14	0		14	14	0	
	Resional sovernments or local authorities	0	0	0		0	0	0	
	Public sector entities			0			0		
	Multilateral Development Banks						0		
	International Organisations			0					
	Institutions	40 235	40 219	17		38	38 254	16 214	
	Corporates	238	219	191		304	254	214	
	of which: SME	0		0		0	0		
	Retail of which: SME								
UNITED STATES	of which: SME Secured by morbiasies on immovable property								
	Secured by mortalistics on immovable property of which: SME								
	Exposures in default	199	37	37	162	1	0		
	Items associated with particularly high risk			0		191	31	47	
	Covered bonds						0		
	Claims on institutions and corporates with a ST credit assessment	0		0			0		
	Collective investments undertakings (CIU)	34	31	15		33	33	15	
	Equity	14	0	0		13	0	0	
	Other exposures	0	0	0		0	0	0	
	The second second				170				

					Standardised Ap	proach			
			As of 30/09/2	023			As of 31	/12/2023	
	(minSUR-W)	Original Exposure ³	Original Exposure* Exposure Value* Risk expresser amount Value adjustments and providings* Original Exposure* Exposure Value* Risk expresses and providings*						
	Central governments or central banks Regional governments or local authorities	8		0			8	٥	
	Public sector entities		· ·	0			0		
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0		0			0		
	Institutions Corporates	34	34	14		20	20		
	of which: SME			0			0		
	Retail	0	0	0		0	0	0	
FRANCE	of which: SME	0		0		0	0	0	
	Secured by morbiales on immovable property of which: SME			0			0		
	Exposures in default			0	0		0		0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0		0			0	0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	14	14	0		12	17		
	Councies investments undertakings (Cital						0		
	Other exposures	0	0	0			0	0	
	Standardised Total ²				•				0

					Standardised Ap	proach					
			As of 30/09/2	1023			As of 31	/12/2023			
		Original Exposure ^s	Organity pours Copone Value Role represents and production of Copinel System' Exposure Value Aspects amount Value adjustments and production of Copinel System' Exposure Value of System Aspects and Production of Copinel System's								
	(minEUR, %)										
	Central governments or central banks						0				
	Resional sovernments or local authorities Public sector entities						0				
	Public sector entities Multilateral Development Banks	15	15	0		15	15				
	International Organisations	0	0	0		0	0	0			
	Institutions	1	1	0		0	0	0			
	Corporates	31	19	15		54	42	38			
	of which: SME	0	0	0		0	0	0			
	Retail	0		0			0	0			
LUXEMBOURG	of which: SME	0		0			0	0			
EGNETIDOGNO	Secured by mortgages on immovable property of which: SME						0				
	of which: SME Exposures in default						0				
	Items associated with particularly high risk				_		0				
	Covered bonds						0				
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
	Collective investments undertakings (CRII)	4	4	3		4	4	3			
I	Equity		0	0		0	0	0			
	Other exposures	0	0				0				
	Standardised Total ²	Contraction and Community to			1				1		

eba Banking Authority	2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach Landesbank Hessen-Thüringen Girozentrale				Standardised Ap	groach			
			As of 30/09/2	023			As of 31.	/12/2023	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(minELR, %)								
UNITED KINGDOM	Central comments or control bands foliable series written of controls foliable series written foliable series written foliable series written foliable series written foliable series foliable f	0 0 0 1.000 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 1,982 34 0 0 0 0 0 0 0	0 0 0 20 3 3 3 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 2,125 0 0 0 0 0 0 0 0 0	0 0 0 2.125 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	

	(2) Total value adjustments and provisions per country of country party socioles flores for socialisation exposures but including general cend trials adjustments.									
					Standardised Ap	proach				
			As of 30/09/2	1023			As of 31	/12/2023		
		Original Exposure ¹	Exposure Value ¹	Fisk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
	(minEUR, %)									
il .	Central governments or central banks	0		0			0			
	Resional sovernments or local authorities			0			0			
	Public sector entities Multilateral Development Banks						0			
	International Organisations			0			0			
	Institutions	42	42	15		41	42	13		
	Corporates	46	46	31		52	52	38		
	of which: SME	0	0	0		0	0	0		
	Retail	0	0	0		0	0	0		
NETHERLANDS	of which: SME	0	0	0		0	0	0		
NETHENLANDS	Secured by mortstates on immovable property	0	0	0		0	0	0		
	of which: SME	0	0	0		0	0	0		
	Exposures in default	0	0	0	0	0	0	0		
	Items associated with particularly high risk		0	0			0	0		
	Covered bands			0			0			
	Claims on institutions and corporates with a ST credit assessment	0		0			0			
	Collective investments undertakings (CRII)	2	2	2		2	3	2		
	Equity			0			0			
	Other enposures						0			

April 1000PHZ2						Standardised Ap	proach			
Company Comp				As of 30/09/2	1023			As of 31	/12/2023	
Continuement of continuement			Original Exposure ¹	Organizations to the second vision. But appears amount to the appears are to the appears of the						
Standard total ²	AUSTRIA	Central resourcements or critical bands indication contents of an administrative contents or contents	22 0 0 0 0 0 0 0 22 1 1 0 0 0 0 0 0 0 0 0	27 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 2 31 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 0 0 0	24 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8	·

					Standardised Ap	proach					
			As of 30/09/2	1023			As of 31	12/2023			
		Original Exposure ¹	Exposure Value	Fisk exposure amount	Value adjustments and provisions ²	Original Exposure	Exposure Value	Risk exposure amount	Value adjustments an provisions ²		
	(minEUR, %)										
	Central sovernments or central banks			0			0				
	Resional sovernments or local authorities Public sector entities			0			0				
	Multilateral Development Banks						0				
	International Organisations			0			0				
	Institutions	13	13	6		12	12	2			
	Corporates	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
SWEDEN	of which: SME	0	0	0		0	0	0			
SWEDEN	Secured by mortalisies on immovable property	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
	Exposures in defautt	0		0		0	0				
	Items associated with particularly high risk			0			0				
	Covered bonds Claims on institutions and corporates with a ST credit assessment			0			0				
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)		3	3		4	ı .	3			
	Councing Investments Undertakings (CIO) Equity						0				
	Other exposures						0				
	The desired Table										

		(2) rous table adjustments and provincing in C	а ком подавлять яго реговолять самогую с селом рас дось в ком в ком о от в селом								
					Standardised Ap	proach					
			As of 30/09/2	023			As of 31	/12/2023			
		Original Exposure ²	Exposure Value ¹	Risk exposure amount	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²			
	(minEUR, %)										
	Central governments or central banks			0			0				
	Resional sovernments or local authorities										
	Public sector entities			0			0				
	Multilateral Development Banks International Organizations			0		ů,	0				
	International Organisations Institutions	16	16			16	16				
	Corporates	152	145	109		205	181	136			
	of which: SME			0			0				
	Retail			0			0				
0411404	of which: SME	0	0	0		0	0	0			
CANADA	Secured by mortiliates on immovable property	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	0	0	0	0	0	0	0			
	Items associated with particularly high risk	0	0	0		0	0	0			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity	0		0			0	0			
	Other exposures	٥		0			0	۰			
	Standardised Total ²										

			Standardised Approach									
					Julium disco Ap	prosen						
			As of 30/09/2	023			As of 31.	12/2023				
	(minSUR, No	Original Exposure ⁴	Original Exposure Value - Exposure Value - Park exposure amount Value adjustments and produces - Original Exposure - Exposure Value - Risk exposure amount produces -									
	Central governments or central banks	173	173	0		262	262	۰				
	Regional governments or local authorities	0	0	0		0	0	0				
	Public sector entities	3	1	0		3	1	0				
	Multilateral Development Banks	0	0	0		0	0	0				
	International Organisations	.0		0		0	0					
	Institutions	85	85	17		40	40	24				
	Corporates of which: SME	34	40	32		33	21	24				
	Retail.	14		6		23	14	10				
OLUTTEDI AND	of which: SME	0	0	0		0	0	0				
SWITZERLAND	Secured by morbiasies on immovable property	81	80	29		80	79	28				
	of which: SME	0	0	0		0	0	0				
	Exposures in default	0	0	0	0	0	0	0	0			
	Items associated with particularly high risk			0		0	0					
	Covered bonds	20	20	4		21	21	4				
	Claims on institutions and corporates with a ST credit assessment						0					
	Collective investments undertakings (CIU) Equity						0					
	Other exposures	7	7	6		7	7					
	Standardised Total ²				1				1			
		*** Original exposes, utilis Exposes value, in reported before biding risk account any effect due to credit convention for credition's religiorate inchaigue; in g. substitution effects).										

2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

					Standardise	ed Approach					
				03/2024			As of 30	/06/2024			
	(min EUR, N)	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ⁶	Risk exposure amount	Value adjustments and provisions		
	Central governments or central banks	2.843	3.474	10		3.052	3,805	10			
	Regional governments or local authorities	13,634	15.813	372		13.014	15.200	366			
	Public sector entities	2.066	1,500	128		2,404	1.845	132			
	Multilateral Development Banks	141	363	0		139	167	0			
	International Organisations	668	658	0		686	605	0			
	Institutions	14,637	14,950	509		14,563	14,877	547			
	Corporates	10,139	4,926	4,495		10,012	4,875	4,449			
	of which: SME	617	283	223		597	291	230			
	Retail	1,198	459	344		1,209	465	348			
Consolidated data	of which: SME	28	4	3		30	4	3			
Consolidated data	Secured by mortalistics on immovable property	2,376	2,354	833		2,488	2,661	874			
	of which: SME	193	220	53		190	185	51			
	Exposures in default	183	40	40	24	210	46	50	54		
	Items associated with particularly high risk	350	365	248		360 376	133 376	199			
	Covered bonds	368	368	6		376	376	6			
ı	Claims on institutions and corporates with a ST credit assessment										
ı	Collective investments undertakings (CIU)	268 1.415	253 902	51 922		212 1.427	194	49			
ı	Equity	1,415	902	922		1,427	918	940			
	Other exposures	50.378	46.117	8,000	272	50.217	46,170	8.053			
l	Standardised Total ²	50,378	46,117	8,058	272	50,217	46,170	8,053	340		

					Standardise	ed Approach			
			As of 31/	03/2024			As of 30	/06/2024	
	(mbsDJR, No	Original Exposure ¹	Exposure Value ¹	Rhik exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central sovernments or central banks	2,433	3,240	0		2,598	3,404	0	
	Regional governments or local authorities	12,533	13,924	6		11,961	13,409	9	
	Public sector entities	1,401	1,496	128		1,765	1,844	132	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	12,361	12,673	417		12,260	12,572	433	
	Corporates	5,290	2,556	2,533		5,095	2,470	2,449	
	of which: SME	614	283	223		596	291	230	
	Retail	1,181	450	337		1,193	458	343	
GERMANY	of which: SME	28 2.298	2.276	3		29	2.309	3	
OLIU DUVI	Secured by mortgages on immovable property of which: 536	2,298	2,276	805 53		2,415 190	2,389	848 51	
		193	40	23		173	26	29	-
	Exposures in default	154	128	192	23	1/3	133	199	30
	Hems associated with particularly high risk Covered bonds	345	348	192		356	356	199	
	Claims on institutions and corporates with a ST credit assessment		0			0.00			
	Collective investments undertakinds (CIU)	174	265	3		126	117	ı .	
	Equity	1.402	902	922		1.418	918	940	
	Other exposures	76	76	76		76	76	76	
	Standardised Total ²				75				20

					Standardis	ed Approach			
			As of 31	03/2024			As of 30	06/2024	
	(min DJR, No.)	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁶	Exposure Value ⁶	Risk exposure amount	Value adjustments and provisions ²
UNITED STATES	Control assessment or critical space. Markins of anomenes of an difference of a difference of	121 124 0 0 0 39 1,515 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	111 124 124 124 124 124 124 124 124 124	8 227 0 0 122 625 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	,	3 1277 0 0 0 54 1,530 1 1 0 0 1 228 237 237 247 257 267 267 267 267 267 267 267 267 267 26	3 1377 0 0 54 626 0 0 0 0 0 0 0 0 0	0 227 0 0 0 223 625 0 0 0 0 0 0 0 0 0 123 123 123 123 123 123 123 123 123 123	
	Standardised Total ²				170				210

Committee Comm						Standardise	ed Approach			
Committee Comm				As of 31	03/2024			As of 30	106/2024	
Retain Anneaement to local Authorities 254 25 25 25 25 25 25 2		train DJR. Ni	Original Exposure ^b	Exposure Value ³	Risk exposure amount		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Come on millionates and a Control on the ST cold passessment 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	FRANCE	And a Commonth of a Common of the Common of	0 0 0 19	0 0 0 19	0 255 256 256 256 256 256 256 256 256 256		0 0 0 19	4 121 121 121 121 121 121 121 121 121 12	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٠

		equisions per country of counterpart		exposures but includes general cre	Strisk adjustments.			
				Standardis	ed Approach			
		As of 31	/03/2024			As of 30	/06/2024	
(tob.DJZ, %)	Original Exposure ^b	Exposure Value ¹	Risk esposure amount	Value adjustments and provisions ²	Original Exposure ⁶	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions ²
Commission of a commission of	21 21 32 33 34 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6	0 0 155 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	250	۰	0 0 0 125 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 15 16 16 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

					Standardis	ed Approach			
				03/2024			As of 30	06/2024	
	(min DUR, No.)	Original Exposure ⁶	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ⁶	Risk exposure amount	Value adjustments and provisions ²
UNITED KINGDOM	Control description of the Control Section of	0 0 0 2,122 307 0 0 0 0 0 0	0 0 0 2,223 113 0 0 0 0 0 0 0	0 0 0 2 2 120 0 0 0 0 0 0 0 0 0 0 0 0 0	٠	0 0 0 2,301 347 0 0 0 0 0 0 0	0 0 2,201 145 0 0 0 0 0 0	0 0 0 2 2 10 0 0 0 0 0 0	0

As of \$140012024										
Original Equipment Digenory Value Digenory Value						Standardis	ed Approach			
Description Description				As of 31	03/2024			As of 30	106/2024	
Contra commonance of extended basis			Original Exposure ⁶	Exposure Value ¹	Risk exposure amount		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	
	NETHERLANDS	Control description of an information of an info	0 0 0 0 0 277 441 0 0 0 0 0 0 0 0 0		0 0 0 0 0 2 265 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٥		0 0 0 0 77 194 19 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		15

					Standardise	ed Approach			
			As of 31/	03/2024			As of 30	106/2024	
	(min EUR. %)	Original Exposure ^b	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
AUSTRIA	Control and execution of control banks and an execution of control and an execution of	323 6622 662 662 662 662 662 662 662 662	327 6600 600 600 600 600 600 600 600 600 6	0 1122 1122 1122 1122 1122 1122 1122 11	٥	322 664 664 664 664 664 664 664 664 664 6	323 602 602 602 602 602 602 602 602 602 602	0 1200 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	·
l	Standardised Total ²				5				5

					Standardis	ed Approach							
			As of 31	/03/2024	As of 30/08/2024								
		Original Exposure ^b	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value	Risk exposure amount	Value adjustments an provisions ²				
	(min EUR, 66) Central governments or central banks			0		0							
	Regional governments or local authorities	o o	0			0							
	Public sector entities	0	0	0		0	0	0					
	Multilateral Development Banks	0	0	0		0	0	0					
	International Organisations	0	0	0		0	0	0					
	Institutions	2	2	0		6	6	1					
	Corporates	40	35	52		40	27	41					
	of which: SME	0	0	0		0	0	0					
	Retail	0	0	0		0	0	0					
SWEDEN	of which: SME		0	0		0	0	0					
	Secured by mortifiates on immovable property			0				0					
	of which: SME		0	0		0		0					
	Exposures in default items associated with particularly high risk		0	0				0					
	Covered bonds		0	0		0							
	Claims on institutions and corporates with a ST credit assessment	o o	0			0							
	Collective investments undertakinss (CIU)	3	3	3		3	3	3					
	Equity	0	0	0		0	0	0					
	Other exposures		0	0		0	0	0					
	Plandardicad Table ²												

		(2) total table aspatration and pri	,,,,,,,,,,	,	.,				
					Standardis	ed Approach			
			As of 31	/03/2024			As of 30	106/2024	
		Original Exposure ¹	Exposure Value ¹	Rhik exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	(min EUR, %) Central dovernments or central banks Redonal dovernments or local authorities	0	0	0		0	0	0	
	Public sector entities Multilatoral Development Banks Informational Organisations	0	0	0		0	0	0	
CANADA	Institutions Corporates of which: SME	16 625 0	16 296 0	8 152 0		0 620 23	33 304 0	14 157 0	
	Retail of which: SME Secured by mortisales on immovable property	0	0	0		0	0	0	
	of which: SME Exposures in default		0	0	۰	0	0	0	
	Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakinas (CIUI Equity Other exposures	0	0	0		0	0	0	
	Standardised Total ²								

		(2) Total value adjustments and pro	visions per country or counterparty	excludes trace for secures anon-e	spoures out includes general cred	atriikaquistienti.			
					Standardise	ed Approach			
			As of 31/	03/2024			As of 30	106/2024	
	(min DJR, %)	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁴	Exposure Value ⁶	Risk exposure amount	Value adjustments and provisions ²
Before a covered and the cover	which control selections which control selections are selected as the selection of the sele	1081 511 3 0 0 355 6077 0 14 0 0 0 0 0 0 0 0	2000 511 1 0 0 255 223 8 0 0 78 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 51 51 51 51 51 51 51 51 51 51 51 51 51	۰	151 52 3 60 603 72 0 0 0 2 20 0 0 0	2744 511 1 0 0 0 0 0 0 0 0 0 0 0 7 7	0 51 0 0 0 0 9 64 64 65 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	· ·

Credit Risk - IRB Approach

Landachank Maccan-Thüringan Girozantrala

								IRB Ap	proach					
					As o	30/09/2023					As of	31/12/2023		
			Originati	Exposure ¹	Exposure Value ¹	Risk exposure	imount	Value adjustments	Original I	ixposure 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 bank	is and central governments	64,381	0	67,869	2,211	0	8	56,154	0	59,428	1,930	0	7
	Institutions		17,085	1	15,647	3,251	0	44	17,451	1	16,108	3,187	0	46
	Corporates		98,443	2,452	82,858	38,384	0	813	96,192	3,167	81,149	36,305	0	1,121
		Corporates - Of Which: Specialised Lending	34,214	920	32,529	17,639	0	369	32,966	1,163	31,498	16,236	0	427
			4,271	59	4,005	1,738	0	17	4,842	32	4,051	1,705	0	11
	Retail		6,483	58	6,425	1,114	42	24	6,522	59	6,463	1,132	47	24
		Retail - Secured on real estate property	4,219	39	4,208	655	27	4	4,232	40	4,222	666	30	3
Consolidated data			602	15	596	194	12	1	597	16	591	199	14	1
Consolidated data			3,617	23	3,613	461	15	3	3,635	24	3,631	467	16	3
		Retail - Qualifying Revolving	744	2	752	44	1	2	742	2	750	46	1	2
		Retail - Other Retail	1,520	16	1,464	416	14	18	1,548	17	1,491	420	16	18
		Retail - Other Retail - Of Which: SME	268	8	234	105	6	7	278	8	241	110	7	6
		Retail - Other Retail - Of Which: non-SME	1,252	9	1,230	310	8	11	1,270	9	1,250	309	8	12
	Equity		769	0	684	1,253	0		793	0	713	1,304	0	
		redit-obligation assets				1,116						1,150		
	IRB Total ²					47,328						45,008		

(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).

q issue local code into include the accumulation possion unusual in mine results prior to the auto-session.

On the third most include the accumulation possion unusual in mine results prior to the auto-session.

On the third most include the accumulation and educations. These have been selected under the followisher fulls: Countries of countries are countries of countries of countries are countries of the accumulation.

							IRB Ap	proach					
				As o	30/09/2023					Aso	31/12/2023		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Vator		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	60,336	0	63,592	1,504	0	0	52,944	0	56,011	1,333	0	0
	Institutions Corporates	3,901 51,692	1.016	3,403 42,563	813 16.609	0	348	3,947 50,972	1.283	3,471 42,415	16 374		534
	Corporates - Of Which: Specialised Lending	51,692 5.651	1,016	42,563 5.366	2,510	0	348 16	5,513	1,283	42,415 5.270	16,374 2,490		17
	Corporates - Of Which: SME	3,748	59	3,583	1.511	0	14	4.419	32	3,739	1,526	0	9
	Retail.	6,422	57	6,363	1,105	42	24	6,459	59	6,400	1,122	47	23
	Retail - Secured on real estate property	4.177	39	4.167	649	27	4	4.188	40	4,179	660	30	3
	Retail - Secured on real estate property - Of Which: SME	598	15	592	191	12	1	594	16	587	198	14	1
GERMANY	Retail - Secured on real estate property - Of Which: non-5	3,579	23	3,574	458	15	3	3,595	24	3,591	463	16	3
	Retail - Qualifying Revolving	736	2	744	43	1	2	734	2	742	46	1	2
	Retail - Other Retail	1,508	16	1,452	412	14	18	1,536	17	1,479	416	15	18
	Retail - Other Retail - Of Which: SME	268	8	233	105	6	7	278	8	241	110	7	6
	Retail - Other Retail - Of Which: non-SME	1,241	9	1,219	307	8	11	1,258	9	1,239	306	8	12
	Equity	304	0	304	573	0	0	326	0	326	613	0	
	Other non credit-obligation assets												
	IRB Total				Laboration and the second								

								IRB App	proach					
					As of	30/09/2023					As of	31/12/2023		
			Original E	ixposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original I	ixposure ¹	Exposure Value ³	Riskexposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted			Of which: defaulted	and provisions
		ics and central governments	1,810	0	1,866	241	0	3	1,077	0	1,128	146	0	2
	Institutions		396	0	396	95	0	1	485	0	485	118	0	1
	Corporates		14,607	242	12,317	7,208	0	123	13,747	330	11,521	6,716	0	153
		Corporates - Of Which: Specialised Lending	11,177	241	10,427	6,262	0	111	10,319	330	9,683	5,793	0	140
			62	1	53	30	0	0	59	0	50	29	0	0
	Retail		6	0	6	2	0	0	7	0	7	2	0	0
		Retail - Secured on real estate property	5	0	5	2	0	0	5	0	5	2	0	0
UNITED STATES		Retail - Secured on real estate property - Of Which: SME	1	0	1	1	0	0	1	0	1	1	0	0
UNITED STATES		Retail - Secured on real estate property - Of Which: non-SME	4	0	4	0	0	0	4	0	4	1	0	0
		Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0	0	0
		Retail - Other Retail	1	0	1	0	0	0	2	0	2	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	1	0	1	0	0	0	2	0	2	0	0	0
	Equity		2	0	2	3	0	0	3	0	3	5	0	0
	Other non co	redit-obligation assets												
	IRB Total													
			(1) Outsided sessions	and the Fernanda	does in communical hards	na taking into account any of	land about to second to see		and the matter than to	and an income for all and an income	Sheking officeas)		•	

							IRB Ap	proach					
					30/09/2023								
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Riskexposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ⁵		Of which: defaulted	and provisions
	Central banks and central governments	508	0	619	103	0	1	501	0	609	101	0	1
	Institutions	3,791	0	3,783	819	0	9	3,754	0	3,748	793	0	10
	Corporates	5,777	289	5,139	2,910	0	112	5,733	408	5,099	2,381	0	111
	Corporates - Of Which: Specialised Lending	3,306	289	3,239	1,780	0	96	3,340	408	3,282	1,286	0	94
	Corporates - Of Which: SME	0		0					0	0			
	Retail	3		3				3	0	3			
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	3		3	0	0	0	3	0	3			
FRANCE	Retail - Secured on real estate property - Of Which: non-SME												
	Retail - Qualifying Revolving	3		3	0		0	3	0	3		0	
	Retail - Other Retail				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	o o	0	
	Equity	14		14	26	0		12	0	12	23	0	
	Other non credit-obligation assets												
	IRB Total												

							IRB App	proach					
					30/09/2023								
		Originati	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, No		Of which: defaulted	VALUE		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	0	ON MUNICU	0	0	04140140	0		04140140	0		0	
	Institutions	79		18	4	0	0	76	0	18	3	0	
	Corporates	5,733	397	5,548	2,846	0	51	5,474	724	5,258	2,605	0	136
	Corporates - Of Which: Specialised Lending	2,894		2,854	1,587	0	12	2,506	57	2,475	1,230	0	19
	Corporates - Of Which: SME	272	0	231	120	0	1	121	0	118	58	0	0
	Retail	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property	1	0	1	0	0	0	1	0	1	0	0	0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
LUXEIIBUUNG	Retail - Secured on real estate property - Of Which: non-SME	1	0	1	0	0	0	1	0	1	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	
	Equity	333		265	504	0	0	336	0	272	517	0	۰
	Other non credit-obligation assets												
	IRB Total				re taking into account any ef								

Credit Risk - IRB Approach

							IRB Ap	proach					
				As o	30/09/2023					Aso	131/12/2023		
		Original	Exposure 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	Valle		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	0	0	225	59	0	0	0	0	220	58	0	0
	Institutions Corporates	334 3,439	0 23	333 3,237	159 1.403	0	0 19	504 3.227	0 22	493 3,045	214 1.321	0	0 17
	Corporates - Of Which: Specialised Lending	2,547	23	2,478	1,403	0	19	2,457	22	2,409	1,321	0	17
	Corporates - Of Which: SME	2,547		2,476	1,025	0	15	2,457		2,400	1,017		0
	Retail	3		3	1	0	0	3	0	3	1	0	
	Retail - Secured on real estate property	3		3	1	0	0	3	0	3	1	0	
	Retail - Secured on real estate property - Of Which: SME	0	o o	0	0	0	0		0	0	0	0	
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-SME	2	0	2	0	0	0	2	0	2	0	0	
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	21	0	11	21	0	0	23	0	13	24	0	0
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As o	30/09/2023					As of	31/12/2023		
		Origina	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ²	Riskexposure	amount	Value adjustments
	(min EUR, Ni)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments Institutions	50 567	0	50 567	0 115	0	0	0 665	0	0 665	0 131	0	0
	Institutions Corporates	3.091		2.910	115	0	14	2,958	0	2,797	131		2 15
	Corporates - Of Which: Specialised Lending	1,589		1,555	785	0	9	1,554	0	1.527	781	0	10
	Corporates - Of Which: SME	51		47	27	0	0	43	0	41	27	0	
	Retail	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
NETHERI ANDS	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
INCHIENCANDO	Retail - Secured on real estate property - Of Which: non-SM	0		0	0	0	0		0	0		0	
	Retail - Qualitying Revolving Retail - Other Retail	0		0	0	0	0		0	0			
	Retail - Other Retail - Of Which: SME	0		0	ő				0	0	o o	0	
	Retail - Other Retail - Of Which: non-SME	0		0	0	0	0		0	0	0	0	0
	Equity	1	0	1	2	0	0	1	0	1	2	0	0
	Other non credit-obligation assets												
	IRR Tetal												

								IRB Ap	proach					
					As o	30/09/2023						31/12/2023		
			Original	Exposure ¹	Exposure Value ¹	Risk exposure	imount	Value adjustments	Original I	ixposure ¹	Exposure Value ¹	Riskexposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted			Of which: defaulted	and previsions
	Central bank Institutions Corporates	s and central governments	982 985 1.459	0	984 922 1,257	158 184 839	0	2 2 8	932 982 1.490	0 0 16	933 982 1.137	150 184 549	0	2 2 12
	Corporates	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	625 36		577	332 6	0	5	619 18	16 0	576 15	293 13	0	9 0
	Retail	Retail - Secured on real estate property	3 2	0	3 2	0	0	0	3 2	0	3 2	0	0	0
AUSTRIA		Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME	1		1 1	0	0	0	1	0	1	0	0	0
		Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME	0		0 0	0	0	0	0	0	0		0	0
	Equity	Renail - Other Renail - Of Which: non-SME	0	0	0	0 2	0	0	0	0	0	0 2	0	0

							IRB Ap	proach					
				As o	30/09/2023					As o	31/12/2023		
		Original	Exposure ¹	Exposure	Risk exposure	imount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ²		Of which: defaulted	and provisions		Of which: defaulted	Value ²		Of which: defaulted	and provisions
SWEDEN	Control basis and coming previousmost Montrolom Compress Compress Compress Compress Result Re	0 1,537 930 811 0 0 0 0 0	0 0 0 0 0 0 0 0 0	27 1,369 870 603 0 0 0 0 0	0 227 336 236 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 3 5 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 1,439 1,006 742 0 0 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 1,307 996 737 0 0 0 0 0 0	0 208 463 337 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0365000000000
	IRB Total												

							IRB Ap	proach					
					30/09/2023								
		Originati	Exposure ¹	Exposure Value ¹	Risk exposure	imount	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	1 890	. 0	1 890	0	0	0	0	0	1 778	0	0	0
	Institutions Corporates	1,890		1,890	156 40		2	1,778	0	1,778	150 50		2
	Corporates - Of Which: Specialised Lending	400		38	40			37		35	50		1
	Corporates - Of Which: SME	40		30			0	37	0	35	3	0	
	Retail.	1		1	0	0	0	1	0	1		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	0
CANADA	Retail - Secured on real estate property - Of Which: non-SME	0		0	0	0	0		0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	1	0	1	0	0	0	1	0	1	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	1		1	0	0	0	1	0	1	0	0	
	Equity	0		0	0	0	0		0	0		0	
	Other non credit-obligation assets												
	IRB Tetal				re taking into account any eff								

							100 An	proach					
				As o	30/09/2023					As o	31/12/2023		
		Originati	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ⁵		Of which: defaulted	and provisions
	Central banks and central governments Institutions	8 270	0	137 250	72	0	0	9 262	0	140 241	66	0	0
	Corporates	1,452	0	1,043	374	0	4	1,510	0	1,089	384	0	5
	Corporates - Of Which: Specialised Lending	124	0	94	22	0	0	121	0	92	21	0	0
	Corporates - Of Which: SME Retail	62 19	0	62 19	33	0	0	70 20	0	64 20	35	0	0
	Retail - Secured on real estate property	14		14	2	0	0	15	0	15	2	0	
	Retail - Secured on real estate property - Of Which: SME	1	0	1	0	0	0	1	0	1	0	0	0
SWITZERLAND	Retail - Secured on real estate property - Of Which: non-SME	13	0	13	1	0	0	14	0	14	1	0	0
	Retail - Qualifying Revolving	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	4	0	4	1	0	0	4	0	4	1	0	0
	Retail - Other Retail - Of Which: SME	0		0	0	0	0		0	0		0	0
	Retail - Other Retail - Of Which: non-SME	4		4	1	0	0	4	0	4	1	0	
	Equity Other non credit-obligation assets			0	0	0	0		0	0			
	Other non-credit-obligation assets IRB Total												
	IND TOUR												

Credit Risk - IRB Approach

Landeshank Hessen-Thüringen Girozentrale

						IRB Ap	proach					
			As o	31/03/2024					Aso	130/06/2024		
	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original I	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
(min ELIR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
Institutions Corporates	16,433 88,566	0 0 3,217	15,087 76,339	2,852 34,641	0	6 38 1,075	15,538 86,504	0 0 3,604	14,318 74,600	1,896 2,567 33,387	0 0 0	8 37 1,232
Corporates - Of Which: SME Retail	4,638 5,284	32 44	3,754 5,231	1,603 796	0 0 37	436 6 18	4,567 5,304	31 44	3,662 5,250	1,529 987	0 38	466 13 23
Retail: - Secured on real estate property - Of Which: SME Retail: - Secured on real estate property - Of Which: non-SME	588 2,805	16 13	582 2,803	204 240	14 11	1	596 2,812	16 13	591 2,809	206 418	14 12	1 0
Retail - Other Retail Rutail - Other Retail - Of Which: SME	1,147 260	12 7	1,094 228	306 107	11 7	15 5	1,153 263	13 8	1,097 229	316 107	12 8	19 8
Equity Other non-credit-obligation assets	809	0	722	1,319 1,191	0		846	0	762	1,407 1,374		
	Count above and contral generouses. Activations Corporates Corpor	Control Junios and control generoments (15.4) Compression Compression (15.4) Corporation Compression Commission (15.4) Resist Partial Resistance Commission (15.4) Resist Partial Resistance Commission (15.4) Resist Partial Resistance of the desirable property (15.4) Resistance Commission (15.4) Resi	Control sheet and certain of personness 18.1/12 0	Control barries and certain of personnesses Control barries Control barries and certain of personnesses Control barries and certain of personnesses Control barries Control barries	Comparison Com	Control June 2 Cont	Act	Control Journal of Centrol Jou	A cf 31 00 20 20 2	Act	As of \$10-0-2024 Conjunct Operators Conjunct O	Au of 21/10/2024 Contract Co

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation technic

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

								IRB Ap	proach					
					As of	31/03/2024					Aso	30/06/2024		
			Original I	ixposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governme	nts	55,685	0	58,663	1,328	0	0	57,884	0	60,770	1,307	0	0
	Institutions Corporates		3,425 47,494	1.210	3,012 39,829	507 15.339	0	480	3,318 46.628	1.204	2,911 39,323	458 14.891		5 534
		h: Specialised Lending	5.015	1,210	4823	2.144		10	5.013	1,204	4 838	2.250		10
	Corporates - Of Whice		4.089	32	3,426	1.405	0	4	4,036	21	3,369	1,352		4
	Retail		5.225	43	5.172	787	37	18	5,245	44	5.190	976	38	23
	Retail - Secured on r	eal estate property	3,352	29	3,344	438	25	2	3,368	29	3,360	616	25	1
GERMANY	Reta	it - Secured on real estate property - Of Which: SME	584	16	579	202	14	1	592	16	587	203	14	1
GERMANY		il - Secured on real estate property - Of Which: non-SME	2,768	13	2,765	236	11	1	2,776	13	2,773	413	12	0
	Retail - Qualifying Re	rvotsing	736	2	744	46	1	2	735	2	745	46	1	2
	Retail - Other Retail		1,137	12	1,083	303	11	15	1,141	13	1,086	313	12	19
		il - Other Retail - Of Which: SME	259	7	227	106	7	5	263 878	8	228 857	106		8
		it - Other Retail - Of Which: non-SME	878 305	5	856 305	197 570	4	9	335	5	335	207 636	4	11
	Equity Other non credit-obligation assets		305		305	5/0			335		335	636		
	IRB Total													
l	IND TOTAL													

								IRB Ap	proach					
					As of	131/03/2024					As of	30/06/2024		
			Original	Exposure 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
		s and central governments	1,945	0	2,002	259	0	4	2,228	0	2,288	377	0	6
	Institutions		344	0	344	96	0	1	336	0	336	92	0	1
	Corporates		12,616	463	11,080	7,236	0	191	12,211	604	10,628	6,967		163
			10,594	463	9,977	6,571	0	183	10,332	604	9,738	6,345		156
			60	0	44	26	0		0	0	47	35		0
	Retail		6		6	2			6		6	2		0
		Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME		0	4	2		0	4	0	4	2		0
UNITED STATES		Retail - Secured on real estate property - Of Which: non-SME										1		
		Retail - Qualifying Revolving	1		*	1			3		3	1		
		Retail - Other Retail	1		1		0		1	0	1	0		0
		Retail - Other Retail - Of Which: SME					0							0
		Retail - Other Retail - Of Which: non-SME	1	0	1		0		1	0	1	0		0
	Equity		3	0	3	6	0		3	0	3	6		0
		edit-obligation assets												
	IRB Total													

							IRB Ap	proach					
											f 30/06/2024		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ⁵		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
FRANCE	Committations and careful generoses terrations Corporate Composers, Controls, Securities Lending Composers, Controls, Securities Lending Composers, Controls, Securities Lending Composers, Controls, Securities Lending Result. Securities on set on the property Result. Securities on set of the property Result. Securities and controls property. Off thick, the Desire Result. Securities (Result on the property Result. Securities (Result. Securities Composers) Result. Securities (Result. Securities Composer	287 3,748 5,239 3,325 3 3 0 3 1 0 0 0	0 339 339 0 0 0 0	395 3,745 4,889 3,268 0 3 3 1 0 0 0 0	66 736 2,548 1,479 0 0 0 0 0 0 0	0	1 9 109 93 0 0 0 0	278 3,882 5,210 0 3,273 0 3 2 0 2 1 0 0 0 0	0 448 391 0 0 0 0	385 3,881 4,863 3,221 0 3 2 0 2 1 0 0 0 0	77 608 2,312 1,318 0 0 0 0 0 0 0 0 29	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 9 161 101 0 0 0 0 0 0
	IRB Total												

							IRB Ap	proach					
				As o	31/03/2024					Aso	f 30/06/2024		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions Corporates	77 5.372	0 734	18 5.217	3 2.495	0	134	78 5.250	870	18 4 987	3 2.335		164
	Corporates Corporates - Of Which: Specialised Lending	5,372 2.458	734 57	2,450	2,495 1.171	0	134	5,250 2,135	126	4,987 2,132	2,335 982		29
	Corporates - Of Which: SME	117	0	114	57	0	16	123	120	119	60		1
	Retail	1	0	1	0	0		2	0	2	0.		
	Retail - Secured on real estate property	1	0	1	0	0		1	0	1	0		0
	Retail - Secured on real estate property - Of Which: SME	ō	0	0	0	0	0	0	0	0	0	0	0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: non-SME	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	357	0	286	543	0		363	0	293	558		0
	Other non credit-obligation assets												
	IRB Total												

Credit Risk - IRB Approach

							IRB Ap	proach					
				As o	131/03/2024					Aso	130/06/2024		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provision
	Central banks and central governments	0	0	218	57	0	0	0	0	216	47	0	0
	Institutions	384	0	367	164	0	0	313	0	304	138	0	0
	Corporates	3,017	22	2,907	1,274	0	16	2,779 2,257	23	2,668	1,138		16
	Corporates - Of Which: Specialised Lending	2,397	0	2,349	985		15	2,257	0	2,215	902		14
	Corporates - Of Which: SME Retail	2	0	2	1			2	0	2	1		0
	Retail - Secured on real estate property	3		3				- 1		1			
	Retail - Secured on real estate property - Of Which: SME	2		2		0		3	0	3	1		
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non-SME			2	,				0		;		
	Retail - Qualifying Revolving		0	0		0		0	0		0		0
	Retail - Other Retail		0	0	o o	0		1	0	1	0		0
	Retail - Other Retail - Of Which: SME		0	0		0		0	0		0		0
	Retail - Other Retail - Of Which: non-SME		0	0	0	0	0	1	0	1	0	0	0
	Equity	29	0	19	36	0	0	25	0	16	30	0	0
	Other non credit-obligation assets												
	IRS Total												

							IRB Ap	proach					
				As o	31/03/2024					Aso	30/06/2024		
		Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments Institutions	687	0	0 688	0 131	0		0 421	0	0 421	0 65	0 0	0
	Corporates	2.630	0	2,601	1.206	0	13	2,556	10	2.549	1.158		20
	Corporates - Of Which: Specialised Lending	1,402	0	1,386	615	0	7	1,392	0	1,377	639	0	7
	Corporates - Of Which: SME	53	0	50	38	0	1	59	10	55	28	0	8
	Retail	1	0	1	0	0	0	1	0	1	0	0	0
	Retail - Secured on real estate property		0	0	0	0	0	0	0	0	0	0	0
NETHERI ANDS	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME		0	0	0	0		0	0	0	0		0
	Retail - Qualifying Revolving												0
	Petall - Other Retail		0	0		0		0	0		0		0
	Retail - Other Retail - Of Which: SME	i i	0	0	ě.	0	ů i	0	0	ě	0		0
	Retail - Other Retail - Of Which: non-SME		0	0	0	0	0	0	0		0	0	0
	Equity	1	0	1	2	0	0	1	0	1	2	0	0
	Other non credit-obligation assets												
	IRB Total												

								IR8 Ap	proach					
					As of	31/03/2024					As of	30/06/2024		
		Q ₁	kriginal Exp	posure ¹	Exposure Value ³	Risk exposure	amount	Value adjustments	Original I	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	20	01 86	0	203	26 162	0	0	201	0	202	33 159	0	1 2
	Institutions Corporates				974	409	0	10	1.392	8	222	417		8
	Corporates - Of Which: Specialised Lending			16	526	205	0	7	507	0	507	198		3
	Corporates - Of Which: SME	30	10	0	27	17	0	0	31	0	28	19	0	0
	Retail Petail - Secured on real estate property	3		0	3	0	0	0	3	0	3	0		0
	Retait - Secured on reat estate property Retait - Secured on real estat	account Matrick SME		0	1		0		- 1	0	1	0		0
AUSTRIA		a property - Of Which: non-SME		0	1	· ·	0		1	0	1	0		0
	Retail - Qualifying Revolving	1		0	1	0	0	0	1	0	1	0	0	0
	Retail - Other Retail	0		0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of White			0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of White	h:non-SME		0	0	0	0	0	0	0		0		0
	Equity Other non credit-obligation assets	2		0	2	3	0		1	0	1	2	-	
	IRS Total													

							IRBAp	proach					
				As o	31/03/2024					As o	f 30/06/2024		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min ELIR, %)		Of which: defaulted	Value ²		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	۰	0	25	0	0	٥	0	0	23	0	0	0
	Institutions Corporates	1,426	0	1,294	207 387	0	3	1,388 773	0	1,272 785	188 340		3
	Corporates Corporates - Of Which: Specialised Lending	905 672	0	846 671	387	0		773 569	4	785 569	234		5
	Corporates - Of Which: SME	0/2	0	0,1	309	0		500	0	309	234		-
	Retail	1		,				1	0	,			
	Retail - Secured on real estate property		0	0	0	0		n	0		0		0
	Retail - Secured on real estate property - Of Which: SME		0	0	0	0		0	0		0		0
SWEDEN	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
	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 Total												

							IRB Ap	proach					
				A	of 31/03/2024					Aso	f 30/06/2024		
		o	iginal Exposure ¹	Exposure Value ¹	Risk exposu	re amount	Value adjustments		Exposure ¹	Exposure Value ¹	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of wit	atic		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	0		0	0	0	0	0	0		0	0	0
	Institutions		196 0	1,498	133	0	1	1,486	0	1,486	130		1
	Corporates	3		42	8	0		34	0	36	6		0
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	3		35	5	0		34	0	32	5		0
	Corporates - Of Which: SME Retail			0		0					0		
		1		1		0		1		1	0		0
	Retail - Secured on real estate property Retail - Secured on real estate property - Of W	NAME OF		0		0			0		0		0
CANADA	Retail - Secured on real estate property - Of W					0							0
	Retail - Qualifying Revolving	0		0		0		0	0		0		0
	Retail - Other Retail	1		1	0	0		1	0	1	0		0
	Retail - Other Retail - Of Which: SME			0		0		0	0		0		0
	Retail - Other Retail - Of Which: non-SME	1		1	0	0	0	1	0	1	0	0	0
	Equity	0		0	0	0	0	0	0		0	0	0
	Other non credit-obligation assets												4
	IRS Total												
		(1) Origina	evnesure unlike	vnosure value is ran	nted before taking into acco	ure any effect due to	credit conversion t	actors or credit ris	k mitigation tachni	nues le e substitue	inn offerts)	•	

							IRB Ap	nmach					
				As o	31/03/2024					Aso	f 30/06/2024		
		Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure ¹	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ³		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	8	0	136	0	0	0	9	0	9	0	0	0
	Institutions Corporates	283 902	0	253 821	66 297	0		272 870	0	241 898	64 329		0
	Corporates - Of Which: Specialised Lending	119	0	90	297	0	4	116	0	898	329 20		4
	Corporates - Of Which: SME	62		62	32			110		11	20		0
	Corporans - Or Winter: SME Retail	18	0	18	32	0		18	0	18	3		0
	Retail - Secured on real estate property	12		12				12	0	12	,		0
	Retail - Secured on real estate property - Of Which: SME	1	0	1		0		1	0	1	n		0
SWITZERLAND	Retail - Secured on real estate property - Of Which: non-SME	12	0	12	1	0		11	0	11	1		0
	Retail - Qualifying Revolving	1	0	1	0	0		1	0	1	0		0
	Retail - Other Retail	4	0	4	1	0	0	5	0	5	2	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	4	0	4	1	0	0	5	0	5	1	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
l	Other non credit-obligation assets												
l	IRB Total												



General governments exposures by country of the counterparty

						Lande	sbank Hessen-Thüringen G	irozentrale						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	heet				Derivat	tives		Off balar	nce sheet	
												Off-balance st	neet exposures	
					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	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0·3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Austria	0	0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0	0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0		
[10 - 3M [3M - 1Y [12 - 2Y [22 - 3Y [37 - 5Y [57 - 10Y [10 - more]]]	Belgium	0 0 0	0 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Bulgaria	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	() () () () () () () () () ()		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Cyprus					·								
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Estonia													



General governments exposures by country of the counterparty

						Lande	sbank Hessen-Thüringen G	irozentrale						
							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 po-	sitive fair value	Derivatives with	negative fair value			
									<u> </u>					Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative	Total carrying amount of non- derivative financial assets (net											amount
nesiduatilidaniy	Country / Negron	financial assets	of short positions)									Nominal	Provisions	
				of which: Financial assets held		of which: Financial assets at fair	of which: Financial assets at					Nonmat	Piovisions	
				for trading	designated at fair value through profit or loss	value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
							_							
[0-3M] [3M-1Y] [1Y-2Y]			0 0	0		0	0		0	0	0	0		
[2Y - 3Y [3Y - 5Y	Finland		0 0	0		0	0		0 0	0	0	0		
[5Y - 10Y [[10Y - more Total			0 0	0		0	0		0 0	0	0	0		
Total [0-3M[[3M-1Y[0 0	0		0	0		0 0	0	0	0		0
[1Y-2Y[0	0		0	0		0 0	0	0	0		
[2Y - 3Y [[3Y - 5Y [15Y - 10Y	France		0 0	0		0	0		0	0	0	0		
[10Y - more Total	4		0 0	0		0	0		0 0	0	0	0		0
[0 - 3M [3M - 1Y [1Y - 2Y		1,10 1,05 1,97 1,392 4,121 4,522	7 1,107 4 1,046 2 1,972 2 1,258 9 4,129 9 4,500	140 34 108 63		145 109 411	821 907		114 1 54	0	0	90 111		
[2Y - 3Y [Germany	1,973 1,393	2 1,972 2 1,258	108 63 121	10	6		21	223	3	1 46	43 1,384		
[3Y - 5Y [[5Y - 10Y [[10Y - more		4,12: 4,52: 16,24:	9 4,129 9 4,500 6 16,246	85 22	36-	294	2,684 3,739 13,931	19 1,070	390	52 133	745 2,299	0 133 1.106		
Total [0-3M[30,421	8 30,257	572	2,781	2,335	24,612	1,154	6,823	191	3,211	2,867		144
[3M-1Y[[1Y-2Y[
[2Y - 3Y [13Y - 5Y	Croatia													
[5Y - 10Y [[10Y - more Total														
[0-3M[[3M-1Y]														
[1Y - 2Y [[2Y - 3Y [Greece													
[3Y - 5Y] [5Y - 10Y]	Olecce.													
[10Y - more Total									^	^	^			
[0-3M[[3M-1Y] [1Y-2Y]			0 0	0		0	0		0	0	0	0		
1 2Y - 3Y I 13Y - 5Y I	Hungary		0	0		0	0		0	0	0	0		
[5Y - 10Y [[10Y - more Total]		0	0		0	0		0 0	0	0	0		
[0-3M[<u> </u>		0 0	0		0	0		0 0	0	0	0		0
[3M - 1Y] [1Y - 2Y]			0 0	0		0	0		0	0	0	0		
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Ireland		0 0	0		0	0		0	0	0	0		
f10Y - more Total	-		0 0	0		0	0		0 0	0	0	0		0
[0-3M[13M-1Y														
[1Y - 2Y [[2Y - 3Y [Italy													
[3Y - 5Y [[5Y - 10Y [,													
[10Y - more Total	1													



General governments exposures by country of the counterparty

						Lande	sbank Hessen-Thüringen G	irozentrale						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance st	neet				Derivat	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0.3M[13M-1Y 11Y-2Y 2Y-3Y 3Y-5Y 5Y-10Y 10Y-more	Latvia		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
10 aM	Lithuania		0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	Luxembourg													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Malta		0 0 0	() () () () () () () () () ()		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 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	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		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Poland		0 0 0	6		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Portugal										u			
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Romania													



General governments exposures by country of the counterparty

						Landes	sbank Hessen-Thüringen G	irozentrale						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance st	neet				Derivat	ives		Off balar	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets 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	Stovakia			6	(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		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Slovenia													
10 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Spain			6	(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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Sweden		·											
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	United Kingdom													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Iceland													
[0.3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] 110Y-more	Liechtenstein													
[0.3M[13M-1Y 11Y-2Y 2Y-3Y 3Y-5Y 5Y-10Y 10Y-more	Norway													



General governments exposures by country of the counterparty

						Lande	sbank Hessen-Thüringen G	irozentrale						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balar	ce sheet	
												Off-balance sh	eet exposures	
			Total carrying amount of non-		Non-derivative financial a	sets by accounting portfolio		Derivatives with pos	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	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[13M - 1Y 11Y - 2Y 12Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - 10Te 10	Australia													
[0.3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Canada													
10 - 3Mf 13M - 1Yf [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] 10Y - more	Hong Kong													
[0 - 3M[Japan													
[0.3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	u.s.		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M[China													
10 10 10 10 10 10 10 10	Switzerland		0 0 0	000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		
Total [0 - 3M[1 3M - 1Yf 1 1Y - 2Yf [2Y - 3Y[[3Y - 5Yf [5Y - 10Y] [10Y - more Total	Other advanced economies non EE/			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 0 0 0 0 0 0 0 0 0 0 0 0 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 Hessen-Thüringen Girozentrale										
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	eet				Derivat	tives		Off balar	nce sheet	
					Non-derivative financial a	issets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives witl	h negative fair value	Off-balance si	heet exposures	
														Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair alue through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M [Other Central and eastern Europe countries non EEA	0	0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0	0	0	0 0 0		
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y]	Middle East	0 0 0	0 0 0	0 0 0		0 0 0 0 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
[3Y - 5Y [15Y - 10Y 110Y - more Total	Middle East	0 0 0	0 0 0	0 0 0		0 0 0 0 0 0 0 0 0 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	Latin America and the Caribbean													
Total [0-3M[0	0	0		0 0	0		0	0	0	0		
[3M-1Y[[1Y-2Y[[2Y-3Y[Africa	0	0	0		0 0	0		0	0	0	0	0	
13Y - 5Y f 15Y - 10Y f [10Y - more	Africa	0	0	0		0 0	0		0 0	0	0	0 0	0	
Total F 0 - 3M F		0	0	0		0 0	0		0 0	0	0	0		0
[3M-1Y] [1Y-2Y]		306 255 291	306 255	15 8		0 154 0 45 0 59	137 202 231		0	0	0	0		
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Others	291 766 925	290 766 925	0 0 25		0 474 0 495	292		0	0	0	0	0	
[10Y - more Total		249	230	0		0 56 0 1,304	193		0	0	0	0		372

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, Martinique, Puerto Rica, Saint Barthélemy, Turls And Clicos Islands, Vilgo Islands (Bittos), Vilgo Islands (Bittos),

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

						Lande	sbank Hessen-Thüringen G	irozentrale						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				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 with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M [Austria	211 111 100 144 244 2.2 5.5 5.5 5.5	105 105 3 143 6 246 1 21	0 0 2 0 13		0 0 90 0 0 0 0 0 119 0 120	6 125 119 101 143 114 11 618			0 0 0	0	0 0 0		154
10 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more Total	Belgium	1 1 1 1 1 1 2 2 20 3 5 5 2 1 2 1 2 2 2 2 2 2 2 2 2 2 2 2 2 2	0 0 0 15 15 15 16 16 18 18 18 18 18 18 18 18 18 18 18 18 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 21 202 356 203		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		119
[0 - 3M[[3M - 1Y [[1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Bulgaria			0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 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	Cyprus													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Czech Republic													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Denmark													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Estonia													



General governments exposures by country of the counterparty

				Landesbank Hessen-Thüringen Girozentrale										
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	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	Fintand	4 4 22 6 6	4 48 20 0 0 0 0 0 5 5 20 97	0 48 0 0 0 0 0	(4 0 0 0 0 5	0 20 0 0 0 20		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	France	200 66 1:1 111 19: 144 744	208 208 60 60 12 12 12 13 148 148 149 149 149 149 149 149 149 149 149 149	0 0 0		0 60 0 105 139 32 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	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] [11 - 2Y[] [2Y - 3Y] [2Y - 3Y[] [5Y - 10Y[] [10Y - more] Total	Germany	1,23 1,46 2,00 1,45 4,24 4,80 15,88 31,44	1,230 1,370 1,2024 3 1,493 4,239 4,760	4 1 672 100 53 156 17	711 331 1,423	0 464 15 41 1,019 471	1,226 938 1,228 1,219 2,423 3,831	11 16 2- 21 919	5,146	0 0 1 0 21 45 206 273	3 8 49 0 256 522 2,432 3,269	841		158
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Croatia													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Greece													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Hungary	22	21 0 0 0 0 0 0 0 0 0 2 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	21 0 0 0 0 0 0		0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		7
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Ireland		0 0 0 0 0 0 1 1 0 0 0 0 1 1 0 0 0 1 1 0 0 0 1 1 0 0 0 1 1 0 0 0 1 1 0 0 0 1 1 0 0 0 1 1 0 0 0 1 1 0 0 0 1 1 0 0 0 1 1 0 0 0 1 1 0 0 0 0 1 1 0	0 0 1 0 0 1 1 0 2	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
[0-3M[3M-1Y 11Y-2Y 2Y-3Y [3Y-5Y [5Y-10Y Total	Italy													



General governments exposures by country of the counterparty

				Landesbank Hessen-I huringen Girozentrate As of 30/06/2024										
						Dire	ct exposures							
				On balance sh	nont	Dile	ct exposures		Derivat	tivoe		Off halar	ice sheet	-
	(mln EUR)			On Datance si	icet				Deliva	iives		Oli Datai	ice silect	
												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			-
					<u> </u>									Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets												amount
			of short positions)									Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value through	of which: Financial assets at fair value through other	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
					profit or loss	comprehensive income								
[0-3M] [3M-1Y] [1Y-2Y]	1		0			0 0	0		0 0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Latvia		0			0 0	0		0 0	0	0	0	0	
[10Y - more Total			0 0	1		0 0	0		0 0	0	0	0	0	0
[0-3M[[3M-1Y[1 1	1		0 0	0		0 0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Lithuania		0 0			0 0	0		0 0	0	0	0	0	
[5Y - 10Y [[10Y - more Total			0 0	0		0 0	0		0 0	0	0	0	0	
[0-3M] [3M-1Y] [1Y-2Y]								,	,	v		v		Ĭ
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Luxembourg													
[5Y - 10Y [[10Y - more														
Total [0 - 3M [[3M - 17 [0 0			0 0	0		0 0	0	0	0	0	
[3M-1Y] [1Y-2Y] [2Y-3Y]	Malta		0	C C		0 0	0		0 0	0	0	0	0	
[3Y - 5Y [5Y - 10Y [10Y - more			0 0			0 0	0		0 0	0 0	0	0	0	
[10Y - more Total [0 - 3M] [3M - 1Y]	1	2	2 2	2		0 0	0		0 0	0	0	0	0	0
[1Y-2Y] [2Y-3Y]	Netherlands	14	14 14	14		0 0	0		0 0	0	0	0	0	
[3Y - 5Y [[5Y - 10Y [wedieitairus		0			0 0	0		0 0	0	0	0	0	
[10Y - more Total [0 - 3M [1	16	5 16 0	16		0 0	0		0 0	0	0	0	0	0
[3M - 1Y [[1Y - 2Y [0			0 0	0		0 0	0	0	0	0	
[3Y - 5Y] [5Y - 10Y]	Poland	0	0 0			0 0 0	0		0 0	0	0	0	0	
[10Y - more Total [0 - 3M [15	0 0			0 0 18	0		0 0	0	0	0	0	4
[3M-1Y[[1Y-2Y[
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Portugal													
f10Y - more Total	4													
[0-3M[3M-1Y 1Y-2Y														
[2Y - 3Y [[3Y - 5Y [Romania													
[5Y - 10Y [[10Y - more Total														
Total	1													



General governments exposures by country of the counterparty

				Landesbank Hessen-Thüringen Girozentrale										
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance st	neet				Derivat	ives		Off balar	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0.3M] 13M-1Y 11Y-2Y 2Y-3Y 3Y-5Y 5Y-10Y 10Y-more	Slovakia		0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Slovenia													
10-3Mf 13M-1Yf [1Y-2Yf [2Y-3Yf [3Y-5Yf [5Y-10Yf 10Y-more	Spain	1 1: 21	0 0 111 1 1 1 1 1 1 1 1 1 1 1 1 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 1 11 0 0 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		1
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Sweden													
[0.3M[[3M.1Y] [1Y.2Y] [2Y.3Y] [3Y.5Y] [5Y.10Y] 10Y-more	United Kingdom													
[0 - 3M [Iceland													
[0.3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] 110Y-more	Liechtenstein													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Norway													



General governments exposures by country of the counterparty

						Lande	sbank Hessen-Thüringen G							
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
			Total carrying amount of non-		Non-derivative financial a	sets by accounting portfolio		Derivatives with pos	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	rotate any migramount or non- derivotive 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													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Canada													
[0.3Mf [3M-1Yf] [1Y-2Yf] [2Y-3Yf] [3Y-5Yf] [5Y-10Yf] [10Y-more	Hong Kong													
[0.3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	u.s.	14.	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 142 0 142	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		3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3
0 - 3M	China		146			244	·				v	·	,	27
Total [0 - 3M[[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y [10Y - more Total	Switzerland	55	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0	0 0 52 0 0		0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0		
Total [0 - 3M[13M - 1Yf 11Y - 2Yf 12Y - 3Yf 13Y - 5Yf 15Y - 10Yf 10Y - more Total	Other advanced economies non EE	A (2	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	52 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0	0		0 51 0 0 0 0 0 0 0 0 0 0



General governments exposures by country of the counterparty

				Landesbank Hessen-Thüringen Girozentrale										
			_			_	As of 30/06/2024						_	
						Dire	ct exposures							
	(min EUR)			On balance sh	eet				Derivat	ives		Off balar	nce sheet	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po:	sitive fair value	Derivatives with	h negative fair value	Off-balance st	neet exposures	
					I							-		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
												Ŷ		
[0-3M[[3M-1Y] f 1Y-2Yf [2Y-3Y] [3Y-5Y[[5Y-10Y] [10Y-more	Other Central and eastern Europe countries non EEA	0	000000000000000000000000000000000000000	0		0 0 0	000000000000000000000000000000000000000		0 0 0	0	0	0 0 0		
Total [0-3M] [3M-1Y] [1Y-2Y]		0	6 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	C C	12
[2Y - 3Y [[3Y - 5Y [5Y - 10Y 10Y - more	Middle East	0	0 0 0	0 0 0		0 0 0	0 0 0		0 0	0 0 0	0	0 0	0	3
Total [0-3M] [3M-1Y]		0	0	0		0	0	•	0	0	0	0		0
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Latin America and the Caribbean													
Total [0-3M[[3M-1Y[0	0	0		0 0	0		0	0	0	0		,
[1Y - 2Y [[2Y - 3Y [Africa	0	0 17	0		0 0	0 17		0	0	0	0		á
[3Y - 5Y] [5Y - 10Y] [10Y - more		0 60 204	0 60 204	0		0 0 0	0 60 204		0	0	0	0 0	0	i D
Total 10 - 3MT		281 0	281 0	0		0 0	281 0		0	0	0	0		55
[3M-1Y] [1Y-2Y] [2Y-3Y]	-	48 21	48 21	5		0 43 0 21	0		0	0	0	0		3
[3Y - 5Y [[5Y - 10Y [Others	339 140	339 140 141	0		0 339 0 104 0 100	30		0	0	0	0	(
[10Y - more Total	1	141		7		0 100 0 613	33 64		0	0	0	0	0	0

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

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

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

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

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

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

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

List America: Agentina, Belias, Boliva, Estat, Chile, Colombia, Costa Rica, Deminica, Costa Rica, Deminica, Perus And Barbudo, Anaba, Bahamas, Barbados, Cayman Islands, Caba, French Guisna, Guadeloope, Martinique, Puerto Rica, Saint Barthélemy, Turls And Clicos Islands, Vilgo Islands (Bittos), Vilgo Islands (Bittos),

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

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

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

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



Performing and non-performing exposures

ſ					As of 30/09/2023									As of 31/12/2023				
		Oros:	s carrying amount/ Nominal an	nount		Accumulated impairs credit risk and provisi	ment, accumulated negative ch	anges in fair value due to			Gros	is carrying amount/ Nominal a	mount		Accumulated impain credit risk and provis	ment, accumulated negative c	thanges in fair value due to	
		Of which performing but past due > 30 days and <= 90 days		Of which non-performing ¹		On performing exposures ²	On non-perform	ming exposures 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		orming exposures ³	Collaterals and financial guarantees received on non- performing exposures
(min EUR)				Of which: defaulted	Of which Stage 3 ⁸			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	42,12	2 0	0	0					0 0	32,59	5 0		0		0	0	0	0
Debt securities (including at amortised cost and fair value)	17,40	5 0	0	0		2			0	17,93	7 0				0	2	•	0 0
Central banks		0	0	0					0 0		0		0		0	0	0	0 0
General governments	3,54	5 0	0	0	0				0	3,79	1 0		0		0	0	0	0
Credit institutions	13,62	0	0	0	0	2			0	13,94	9 0		0		0	2	0	0 0
Other financial corporations	14-	4 0	0	0	0				0	14	9 0		0		0	0	0	0 0
Non-financial corporations	91	5 0	0	0	0				0	4	9 0		0		0	0	0	0 0
Loans and advances(including at amortised cost and fair value)	133,02	2 3	2,496	2,495	2,485	545	561	. 55	8 954	131,82	6 12	3,229	3,229	3,21	3 50	5 86	11 85	57 1,937
Central banks	51	0	0	0	0				0	5	0		0		0	0	0	0 0
General governments	29,20	4 0	0	0	0	1			0	28,91	5 0	90	93	9	13	1	0	0 93
Credit institutions	13,61	4 0	1	1	1		2 0		0	13,11	6 0	1	. 1		1	1	0	0 0
Other financial corporations	11,79	2 0	2	2	2	4	1		1 0	11,97	3 0	3	. 2		2	4	1	1 0
Non-financial corporations	69,87	7 0	2,409	2,409	2,399	525	543	54	0 892	69,28	9 6	3,056	3,056	3,04	11 48	4 84	i7 8/	43 1,791
of which: small and medium-sized enterprises	1,890	0	14	14	14	2	€		6 6	2,56	9 0	20	20	2	10	3	5	5 11
of which: Loans collateralised by commercial immovable property	17,38	8 0	1,312	1,312	1,312	25	225	22	9 625	16,97	3 0	2,053	2,053	2,04	19 1	7 49	13 45	1,561
Households	8,484	4 3	84	83	83	14	17	1	7 61	8,48	2 6	77	76	1	6 1	5 1	.3	13 53
of which: Loans collateralised by residential immovable property	6,693	3 1	49	49	49	9	9 1		1 44	6,71	0 4	45	44	4	14	9	1	1 37
of which: Credit for consumption	20:	1 1	7	7	7	3	6		6 0	18	7 1	7	7		7	3	6	6 0
DEBT INSTRUMENTS other than HFT	192,54	9 3	2,496	2,495	2,485	547	7 561	. 55	8 954	182,35	9 12	3,229	3,229	3,21	3 50	7 86	61 85	57 1,937
OFF-BALANCE SHEET EXPOSURES	41,594	4	303	303	282	26	60	5	5 23	41,17	6	300	300	28	16 2	5 5	56 5	50 24

⁽¹⁾ For the definition of non-performing exposures please refer to Article 47a/31 of Regulation (EU) No 575/2013 (CRR)

Institutions apport has true cumulative amount or deposited credit takes since in interval complete for the institution and the complete for the cumulative amount of deposited credit related in interval complete for the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of deposited credit related in interval the cumulative amount of the cumulative amount

The two exhalences heave lines, accumulated implairments and accumulated implaints and accumulated in accumulated in a complaint and a

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



Performing and non-performing exposures Landesbank Hessen-Thüringen Girozentrale

					As of 31/03/2024									As of 30/06/2024				
		Gross	carrying amount/ Nominal as	mount		Accumulated impair credit risk and provis	ment, accumulated negative ch	anges in fair value due to			Gros	s carrying amount/ Nominal am	ount		Accumulated impairs creditrisk and provisi	nent, accumulated negative cha	nges in fair value due to	
		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-perfori	ming exposures ³	Collaterals and financial guarantees received on non- performing exposures		Of which performing but past due >30 days and <=90 days		Of which non-performing ¹		On performing exposures ²	On non-perform	ing exposures ²	Collaterals and financi guarantees received on n performing exposures
(min EUR)		one 200 days and 4-90 days		Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ³			uue 200 aays and <-50 days		Of which: defaulted	Of which Stage 3 ^b			Of which Stage 3 ³	
ash balances at central banks and other demand deposits	35,698	0	0	0			0 0		0 0	38,83	9 0	0	0		0 0	0		0
sebt securities (including at amortised cost and fair value)	18,398	0	0				2 0			18,47	3 0	0	0		0 2	0		0
Central banks	0	0	0	0			0		0 0		0	0	0		0 0	0		0
General governments	4,100	0	0	0			0		0 0	4,38	2 0	0	0		0 0	0		0
Credit institutions	14,169	0	0	0			2 0		0 0	13,97	1 0	0	0		0 2	0		0
Other financial corporations	80	0	0	0			0		0 0	7	2 0	0	0		0 0	0		0
Non-financial corporations	48	0	0	0			0		0	4	8 0	0	0		0 0	0		0
oans and advances(including at amortised cost and fair value)	129,930	9	3,443	3,442	3,429	5 56	8 873	86	9 1,461	129,51	7 4	3,858	3,857	3,84	10 442	1,066	1,06	2 1
Central banks	50	0	0	0			0		0 0	5	0	0	0		0 0	0		0
General governments	29,428	0	94	94	94	•	1 0		0 94	29,44	0	94	94	5	34 1	0		0
Credit institutions	12,118	0	0	0			1 0		0 0	12,82	5 0	0	0		0 1	0		0
Other financial corporations	11,827	0	2	2	2	2	3 1		1 0	12,27	8 0	2	2		2 10	1		1
Non-financial corporations	68,020	3	3,272	3,272	3,256	54	7 860	85	6 1,314	66,43	5 0	3,689	3,689	3,67	72 411	1,054	1,05	0 1
of which: small and medium-sized enterprises	2,637	1	25	25	25	5	3 5		5 17	2,70	1 0	32	32	8	32 4	13	1	3
of which: Loans collateralised by commercial immovable property	16,757	0	2,154	2,154	2,146	3	9 492	48	9 1,120	16,56	0	2,181	2,181	2,17	77 208	525	52	2 1,
Households	8,487	6	76	75	75	5 1	6 12	1	2 54	8,48	9 4	73	72	2	72 18	11	1	1
of which: Loans collateralised by residential immovable property	6,719	3	45	44	4	1	0 1		1 38	6,75	0 2	42	41	4	13	1		1
of which: Credit for consumption	173	1	6	6			3 5		5 0	16	1 1	6	6		6 3	5		5
DEBT INSTRUMENTS other than HFT	184,026	9	3,443	3,442	3,425	5 57	0 873	86	9 1,461	186,82	9 4	3,858	3,857	3,84	10 444	1,066	1,06	2 1
OFF-BALANCE SHEET EXPOSURES	40,463		251	251	210	2	4 56	4	4 25	39,65	2	271	271	22	27 48	57	4	5

(Fig. First in Section Continue Continu



Forborne exposures

			As of 30/0	09/2023					As of 31/:	12/2023		
	Gross carryin exposures wi measures	g amount of th forbearance		exposures with	Collateral and financi	al guarantees received rbearance measures	Gross carryin; exposures wit measures	g amount of th forbearance		exposures with	Collateral and financia	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	"
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)	2,767	1,068	374	357	1,173	311	2,938	1,422	462	452	1,355	555
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	146	0	0	0	0	0	175	0	1	0	31	0
Non-financial corporations	2,550	1,046	372	355	1,110	291	2,693	1,405	459	451	1,264	543
of which: small and medium-sized enterprises	6	4	1	1	2		12	5	1	1	5	
Households	71	22	2	2	62	19	70	17	2	2	59	13
DEBT INSTRUMENTS other than HFT	2,767	1,068	374	357	1,173		2,938	1,422	462	452	1,355	
Loan commitments given	338	29	17	15	12	1	254	33	15	15	13	2
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 Hessen-Thüringen Girozentrale

i			As of 31/0	03/2024					As of 30/	06/2024		
	Gross carryinį exposures wit measures	g amount of th forbearance		exposures with		al guarantees received rbearance measures	Gross carryin exposures wi measures			exposures with	Collateral and financia on exposures with fo	
		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
(min EUR)												
Cash balances at central banks and other demand deposits	0	0	0	0	0	Ů	U	Ů	U	Ů	U	0
Debt securities (including at amortised cost and fair value)	U	0	Ü	U	0	U	U	Ü	U	Ü	U	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)	3,051	1,610	477	470	1,497	693	2,937	1,590	486	457	1,419	644
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	148	0	0	0	15	0	119	0	0	0	0	0
Non-financial corporations	2,833	1,594	475	468	1,423	681	2,750	1,574	484	455	1,361	632
of which: small and medium-sized enterprises	11	4	1	1	5		50	4	1	1	32	
Households	69	16	2	1	59	12	68	15	1	1	59	12
DEBT INSTRUMENTS other than HFT	3,051	1,610	477	470	1,497		2,937	1,590	486	457	1,419	
Loan commitments given	351	58	25	25	14	2	358	62	25	24	14	2
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 /F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/465-11 Son Supervisory reporting. However, for the off-balance sheet instruments, the same item ("Accumulated impairment, accumulated impairment, accumulated impairments 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 ioans 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 Hessen-Thüringen Girozentrale

																					1					
	As of 30/09/2023						As of 31/12/2023						As of 31/03/2024							As of 30/06/2024						
	Gross carrying amount				Accumulated	Gross carrying amount					Accumulated	Gross carrying amount					Accumulated	Gross carrying amount					Accumulated			
		non- and advar performing subject to		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		negative changes in fair value due to credit risk on		Of which: non- performin	non- performing		Accumulated impairment ¹	to credit risk on		
(mln EUR)			of which: defaulted	impairment		non-performing exposures ¹			of which: defaulted	impairment		non-performing exposures ²			of which: defaulted	impairment		non-performing exposures ²			of which: defaulted	impairment		non-performing exposures ¹		
A Agriculture, forestry and fishing	13	0	0	13	0	0	13	0	0	13	0	0	13	0	0	13	0	0	13	0	0	13	0	0		
B Mining and quarrying	61	44	44	61	0	0	78	43	43	78	5	0	79	43	43	79	5	0	79	42	42	79	9	0		
C Manufacturing	6,326	110	110	6,326	36	0	6,233	64	64	6,233	38	0	6,035	68	68	6,035	45	0	6,381	126	126	6,381	55	0		
D Electricity, gas, steam and air conditioning supply	6,796	98	98	6,788	53	0	6,627	94	94	6,619	44	0	6,503	97	97	6,496	46	0	6,306	94	94	6,299	46	0		
E Water supply	3,007	5	5	2,954	0	0	3,765	0	0	3,711	0	0	3,703	0	0	3,650	0	0	3,644	0	0	3,593	0	0		
F Construction	535	19	19	535	2	0	497	20	20	497	2	0	525	20	20	525	2	0	383	20	20	383	2	0		
G Wholesale and retail trade	2,075	19	19	2,075	18	0	2,102	14	14	2,102	16	0	2,154	14	14	2,154	16	0	1,950	58	58	1,950	17	0		
H Transport and storage	4,713	169	169	4,683	35	0	4,607	75	75	4,602	9	0	4,613	75	75	4,608	6	0	4,080	75	75	4,075	9	0		
I Accommodation and food service activities	125	0	0	125	0	0	122	0	0	122	0	0	119	0	0	119	0	0	116	0	0	116	0	0		
J Information and communication	2,578	3	3	2,578	4	0	2,598	3	3	2,598	5	0	2,528	3	3	2,528	8	0	2,479	68	68	2,479	62	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	34,488	1,913	1,913	34,488	905	0	33,599	2,715	2,715	33,599	1,199	0	33,657	2,923	2,923	33,657	1,268	0	32,955	3,145	3,145	32,955	1,249	0		
M Professional, scientific and technical activities	1,931	0	0	1,931	3	0	1,966	0	0	1,966	5	0	1,968	0	0	1,968	6	0	1,909	35	35	1,909	9	0		
N Administrative and support service activities	2,784	28	28	2,784	7	0	2,890	27	27	2,890	3	0	2,853	26	26	2,853	2	0	3,096	25	25	3,096	4	0		
O Public administration and defence, compulsory social security	1,741	0	0	1,735	0	0	1,745	0	0	1,739	1	0	976	0	0	976	0	0	706	0	0	706	0	0		
P Education	406	0	0	406		0	406	0	0	406	1	0	398	0	0	398	0	0	400	0	0	400	0	0		
Q Human health services and social work activities	1,380	0	0	1,380	1	0	1,315	0	0	1,315	1	0	1,374	0	0	1,374	1	0	1,322	1	1	1,322	2	0		
R Arts, entertainment and recreation	349	0	0	349	1	0	161	0	0	161	0		158	0		158	0	0	154	0	0	153	0	0		
S Other services	569	0	0	569		0	565	1	1	565	1	0	363	1	1	363	1	0	462	1	1	462	1	0		
Loans and advances	69.877	2.409	2,409	69,779	1.067	0	69.289	3.056	3.056	69.215	1.330	0	68.020	3.272	3.272	67.953	1.407	0	66.435	3,689	3,689	66.371	1.464	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.