

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

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



#### **Key Metrics**

| (min EUR, %)   | As of 30/09/2020 | As of 31/12/2020 | As of 31/03/2021 | As of 30/06/2021 | COREP CODE   | REGULATION  |
|--|------------------|------------------|------------------|------------------|--|---|
| Available capital (amounts)  |                  |                  |                  |                  |  |   |
| Common Equity Tier 1 (CET1) capital - transitional period  | 12,111           | 12,415           | 12,472           | 12,454           | C 01.00 (r020,c010)  | Article 50 of CRR   |
| Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied                                | 12,032           | 12,195           | 12,302           | 12,217           | C 01.00 (r020,c010)<br>- C 05.01 (r440,c010)   | Article 50 of CRR   |
| Tier 1 capital - transitional period   | 13,337           | 13,641           | 13,457           | 13,439           | C 01.00 (r015,c010)  | Article 25 of CRR   |
| Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition   | 13,258           | 13,421           | 13,287           | 13,202           | C 01.00 (r015,c010)<br>- C 05.01 (r440,c010) - C 05.01 (r440,c020)   | Article 25 of CRR   |
| Total capital - transitional period  | 18,419           | 18,741           | 18,816           | 18,204           | C 01.00 (r010,c010)  | Articles 4(118) and 72 of CRR   |
| Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied  | 18,410           | 18,780           | 18,872           | 18,192           | C 01.00 (r010,c010) - C 05.01 (r440,c010)<br>- C 05.01 (r440,c020) - C 05.01 (r440,c030)   | Articles 4(118) and 72 of CRR   |
| Risk exposure amounts  |                  |                  |                  |                  |  |   |
| Total risk exposure amount   | 81,477           | 82,112           | 84,888           | 82,357           | C 02.00 (r010,c010)  | 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   | 81,544           | 82,331           | 85,059           | 82,599           | C 02.00 (r010,c010)<br>- C 05.01 (r440,c040)   | Articles 92(3), 95, 96 and 98 of CRR  |
| Capital ratios   |                  |                  |                  |                  |  |   |
| Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition   | 14.86%           | 15.12%           | 14.69%           | 15.12%           | CA3 {1}  | -   |
| Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 14.76%           | 14.81%           | 14.46%           | 14.79%           | (C 01.00 (r020,c010) - C 05.01 (r440,c010) )/<br>(C 02.00 (r010,c010) - C 05.01 (r440,c040) )  | -   |
| Tier 1 (as a percentage of risk exposure amount) - transitional definition   | 16.37%           | 16.61%           | 15.85%           | 16.32%           | CA3 {3}  | -   |
| Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied   | 16.26%           | 16.30%           | 15.62%           | 15.98%           | (C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) ) / (C 02.00 (r010,c010) - C 05.01 (r440,c040) )                          | -   |
| Total capital (as a percentage of risk exposure amount) - transitional definition  | 22.61%           | 22.82%           | 22.17%           | 22.10%           | CA3 {5}  | •   |
| Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied                                    | 22.58%           | 22.81%           | 22.19%           | 22.02%           | (C 01.00 (r010,c010) - C 05.01 (r440,c010)<br>- C 05.01 (r440,c020) - C 05.01 (r440,c030) /<br>(C 02.00 (r010,c010) - C 05.01 (r440,c040)) |   |
| Leverage ratios  |                  |                  |                  |                  |  |   |
| Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital  | 305,035          | 289,880          | 320,544          | 287,847          | C 47.00 (r300,c010)  | 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   | 4.37%            | 4.71%            | 4.20%            | 4.67%            | C 47.00 (r340,c010)  | Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR |



### Leverage ratio

|     | (mln EUR, %)  | As of 30/09/2020 | As of<br>31/12/2020 | As of<br>31/03/2021 | As of<br>30/06/2021 | COREP CODE          | REGULATION   |
|-----|---|------------------|---------------------|---------------------|---------------------|---------------------|--|
| A.1 | Tier 1 capital - transitional definition  | 13,337           | 13,641              | 13,457              | 13,439              | C 47.00 (r320,c010) |  |
| A.2 | Tier 1 capital - fully phased-in definition   | 12,776           | 12,939              | 13,046              | 13,019              | C 47.00 (r310,c010) | Article 429 of the CRR; Delegated Regulation<br>(EU) 2015/62 of 10 October 2014 amending |
| B.1 | Total leverage ratio exposures - using a transitional definition of Tier 1 capital    | 305,035          | 289,880             | 320,544             | 287,847             | C 47.00 (r300,c010) | CRR  |
| B.2 | Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital | 305,035          | 289,880             | 320,544             | 287,847             | C 47.00 (r290,c010) |  |
| C.1 | Leverage ratio - using a transitional definition of Tier 1 capital                    | 4.4%             | 4.7%                | 4.2%                | 4.7%                | [A.1]/[B.1]         |  |
| C.2 | Leverage ratio - using a fully phased-in definition of Tier 1 capital                 | 4.2%             | 4.5%                | 4.1%                | 4.5%                | [A.2]/[B.2]         |  |



# 2021 EU-wide Transparency Exercise Capital Landesbank Baden-Württemberg

|   |          |   | As of 30/09/2020 | As of 31/12/2020 | As of 31/03/2021 | As of 30/06/2021 | COREP CODE  | REGULATION   |
|---|----------|---|------------------|------------------|------------------|------------------|---|--|
|   | А        | (min EUR, %) OWN FUNDS  | 18.419           | 18,741           | 18.816           | 18,204           | C 01.00 (*010.c010)   | Articles 4(118) and 72 of CRR  |
|   | A.1      | COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying  | 12,111           | 12,415           | 12,472           | 12,454           | C 01.00 (r020.c010)   | Article St of CRR  |
|   | A.1.1    | transitional adjustments)  Capital instruments eligible as CET1 Capital (including share premium and net own capital                  | 11,724           |                  | 11,724           |                  |   |  |
|   | _        | instruments)  |                  | 11,724           |                  | 11,724           | C 01.00 (r030,c010)   | Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR   |
|   | A.1.2    | Retained earnings   | 915              | 856              | 972              | 1,004            | C 01.00 (r130,c010)   | Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRR   |
|   | A.1.3    | Accumulated other comprehensive income  | 212              | 293              | 313              | 328              | C 01.00 (r180,c010)   | Articles 4(100), 26(1) point (d) and 36 (1) point (f) of CRR   |
|   | A.1.4    | Other Reserves  | 0                | 0                | 0                | 0                | C 01.00 (r200,c010)   | Articles 4(117) and 26(1) point (e) of CRR   |
|   | A.1.5    | Funds for general banking risk  | 0                | 0                | 0                | 0                | C 01.00 (r210,c010)   | Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR   |
|   | A.1.6    | Minority interest given recognition in CET1 capital   | 0                | 0                | 0                | 0                | C 01.00 (r230,c010)   | Article 84 of CRR  |
|   | A.1.7    | Adjustments to CET1 due to prudential filters   | -359             | -278             | -298             | -296             | C 01.00 (r250,c010)   | Articles 32 to 35 of and 36 (1) point (I) of CRR   |
|   | A.1.8    | (-) Intangible assets (including Goodwil)   | -222             | -178             | -184             | -191             | C 01.00 (r300,c010) + C 01.00 (r340,c010)   | 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    | <ul> <li>(-) DTAs that rely on future profitability and do not arise from temporary differences net of<br/>associated DTLs</li> </ul> | -95              | -83              | -86              | -90              | C 01.00 (r370,c010)   | Articles 36(1) point (c) and 38 of CRR   |
|   | A.1.10   | (-) IRB shortfall of credit risk adjustments to expected losses   | -10              | -6               | -6               | -7               | C 01.00 (r380,c010)   | Articles 36(1) point (d), 40 and 159 of CRR  |
|   | A.1.11   | (-) Defined benefit pension fund assets   | -1               | 0                | 0                | 0                | C 01.00 (r390,c010)   | Articles 4(109), 36(1) point (e) and 41 of CRR   |
|   | A.1.12   | (-) Reciprocal cross holdings in CET1 Capital   | 0                | 0                | 0                | 0                | C 01.00 (r430,c010)   | Articles 4(122), 36(1) point (g) and 44 of CRR   |
|   | A.1.13   | (-) Excess deduction from AT1 items over AT1 Capital  | 0                | 0                | 0                | 0                | C 01.00 (r440,c010)   | Article 36(1) point (j) of CRR   |
|   | A.1.14   | (-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight   | 0                | 0                | 0                | -37              | C 01.00 (r450,c010) + C 01.00 (r450,c010) +<br>C 01.00 (r470,c010) + C 01.00 (r471,c010)+<br>C 01.00 (r472,c010)  | Articles 4(36), 36(1) point (s) (i) and 89 to 91 of CRI; Articles 36(1) point (s) (i), 243(1) point (s), 244(1) point (s) and 256 of CRI; Articles 36(1) point (s) (ii) and 279(3) of CRI; Articles 36(1) point (s) (ii) and 179(3) of CRI; Articles 36(1) point (s) (v) and 155(4) of CRI; Articles 36(1) point (s) (v) and 155(4) of CRI; Articles 36(1) point (s) (v) and 155(4) of CRI; Articles 36(1) point (s) (v) and 155(4) of CRI; Articles 36(1) point (s) (v) and 155(4) of CRI; Articles 36(1) point (s) (v) and 155(4) of CRI; Articles 36(1) point (s) (v) and 155(4) of CRI; Articles 36(1) point (s) (v) and 155(4) of CRI; Articles 36(1) point (s) (v) and 155(4) of CRI; Articles 36(1) point (s) (v) and 155(4) point (s) (v) |
|   | A.1.14.1 | Of which: from securitisation positions (-)   | 0                | 0                | 0                | -37              | C 01.00 (r460,c010)   | Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR   |
|   | A.1.15   | Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment.       | 0                | 0                | 0                | 0                | C 01.00 (r480,c010)   | Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR  |
|   | A.1.16   | (-) Deductible DTAs that rely on future profitability and arise from temporary differences  | 0                | 0                | 0                | 0                | C 01.00 (r490,c010)   | Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR   |
|   | A.1.17   | (-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment              | 0                | 0                | 0                | 0                | C 01.00 (r500,c010)   | Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR   |
|   | A.1.18   | (-) Amount exceding the 17.65% threshold  | 0                | 0                | 0                | 0                | C 01.00 (r510,c010)   | Article 48 of CRR  |
|   | A.1.18A  | (-) Insufficient coverage for non-performing exposures  |                  |                  |                  | -9               | C 01.00 (r513,c010)   | Article 36(1), point (m) and Article 47c CRR   |
| OWN FUNDS<br>Transitional period          | A.1.188  | (-) Minimum value commitment shortfalls   |                  |                  |                  | 0                | C 01.00 (r514,c010)   | Article 35(1), point (n) and Article 132c(2) CRR   |
|   | A.1.18C  | (-) Other foreseeable tax charges   |                  |                  |                  | 0                | C 01.00 (r515,c010)   | Article 36(1), point (f) CRR   |
|   | A.1.19   | (-) Additional deductions of CET1 Capital due to Article 3 CRR  | 0                | 0                | 0                | 0                | C 01.00 (r524,c010)   | Article 3 CRR  |
|   | A.1.20   | CET1 capital elements or deductions - other   | -133             | -133             | -133             | -151             | C 01.00 (r529,c010)   | Numer 2 Con  |
|   | A.1.21   |   | 79               | 220              | 170              |                  |   | •  |
|   |          | Transitional adjustments  |                  |                  |                  | 179              | CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}  | •  |
|   | A.1.21.1 | Transitional adjustments due to grandfathered CET1 Capital Instruments (+/-)  | 0                | 0                | 0                | 0                | C 01.00 (r220,c010)   | Articles 483(1) to (3), and 494 to 487 of CRR  |
|   | A.1.21.2 | Transitional adjustments due to additional minority interests (+/-)   | 0                | 0                | 0                | 0                | C 01.00 (r240,c010)   | Articles 479 and 480 of CRR  |
|   | A.1.21.3 | Other transitional adjustments to CET1 Capital (+/-)  | 79               | 220              | 170              | 179              | C 01.00 (r520,c010)   | Articles 469 to 472, 478 and 481 of CRR  |
|   | A.2      | ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)  | 1,226            | 1,226            | 985              | 985              | C 01.00 (r530,c010)   | Article 61 of CRR  |
|   | A.2.1    | Additional Tier 1 Capital instruments   | 744              | 744              | 744              | 744              | C 01.00 (r540,c010) + C 01.00 (r670,c010)   |  |
|   | A.2.2    | (-) Excess deduction from T2 items over T2 capital  | 0                | 0                | 0                | 0                | C 01.00 (r720,c010)   |  |
|   | A.2.3    | Other Additional Tier 1 Capital components and deductions   | 0                | 0                | 0                | 0                | C 01.00 (r690,c010) + C 01.00 (r700,c010) +<br>C 01.00 (r710,c010) + C 01.00 (r740,c010) +<br>C 01.00 (r744,c010) + C 01.00 (r748,c010)   |  |
|   | A.2.4    | Additional Tier 1 transitional adjustments  | 482              | 482              | 241              | 241              | C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)   |  |
|   | A.3      | TIER 1 CAPITAL (net of deductions and after transitional adjustments)   | 13,337           | 13,641           | 13,457           | 13,439           | C 01.00 (r015,c010)   | Article 25 of CRR  |
|   | A.4      | TIER 2 CAPITAL (net of deductions and after transitional adjustments)   | 5,082            | 5,100            | 5,359            | 4,765            | C 01.00 (r750,c010)   | Article 71 of CRR  |
|   | A.4.1    | Tier 2 Capital instruments  | 5,082            | 5,007            | 5,218            | 4,643            | C 01.00 (r760,c010) + C 01.00 (r890,c010)   |  |
|   | A.4.2    | Other Tier 2 Capital components and deductions  | 70               | 351              | 367              | 347              | C 01.00 (910,010) + C 01.00 (920,010) +<br>C 01.00 (930,010) + C 01.00 (940,010) +<br>C 01.00 (950,010) + C 01.00 (970,010) +<br>C 01.00 (950,010) + C 01.00 (978,010) +<br>C 01.00 (974,010) + C 01.00 (978,010) |  |
|   | A.4.3    | Tier 2 transitional adjustments   | -70              | -258             | -226             | -225             | C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)   |  |
| OWN FUNDS<br>REQUIREMENTS                 | В        | TOTAL RISK EXPOSURE AMOUNT  | 81,477           | 82,112           | 84,888           | 82,357           | C 02.00 (r010,c010)   | Articles 92(3), 95, 96 and 98 of CRR   |
| REQUIREMENTS                              | 8.1      | Of which: Transitional adjustments included   | -68              | -219             | -171             | -180             | C 05.01 (r010;c040)   |  |
|   | C.1      | COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)  | 14.86%           | 15.12%           | 14.69%           | 15.12%           | CA3 (1)   |  |
| CAPITAL RATIOS (%)<br>Transitional period | C.2      | TIER 1 CAPITAL RATIO (transitional period)  | 16.37%           | 16.61%           | 15.85%           | 16.32%           | CA3 (3)   |  |
|   | C.3      | TOTAL CAPITAL RATIO (transitional period)   | 22.61%           | 22.82%           | 22.17%           | 22.10%           | CA3 (5)   |  |
| CET1 Capital<br>Fully loaded              | D        | COMMON EQUITY TIER 1 CAPITAL (fully loaded)   | 12,032           | 12,195           | 12,302           | 12,275           | [A.1-A.1.13-A.1.21+MIN(A.2+A.1.13-<br>A.2.2-A.2.4+MIN(A.4+A.2.2-<br>A.4.3.0) (0)]   |  |
| CET1 RATIO (%) Fully loaded <sup>1</sup>  | E        | COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)   | 14.76%           | 14.81%           | 14.46%           | 14.87%           | (D.1]/[8-8.1]   |  |
| rany rosaea                               | E        | Adjustments to CET1 due to IFRS 9 transitional arrangements   | 79               | 220              | 170              | 237              | C 05.01 (r440,c010)   |  |
|   | F        | Adjustments to AT1 due to IFRS 9 transitional arrangements  | 0                | 0                | 0                | 0                | C 05.01 (r440,c020)   |  |
| Memo items                                | F        | Adjustments to T2 due to IFRS 9 transitional arrangements   | -70              | -258             | -226             | -225             | C 05.01 (r440,c030)   |  |
|   | F        | Adjustments included in RWAs due to IFRS 9 transitional arrangements  | -68              | -219             | -171             | -242             | C 05.01 (r440,c040)   |  |
|   |          | ated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a re-                       |                  |                  |                  |                  |   |  |

<sup>(1)</sup>The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital indimments that are not eligible from a regulatory point of view at the reporting date are not balen into account in this calculation.
Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP" college note that this mintel load to differences to fully loaded CET1 capital ratio sublished by the carticostation banks e.e. in their Pillar's disclosure



#### Overview of Risk exposure amounts

|  |                  | RW               | As               |                  |  |
|--|------------------|------------------|------------------|------------------|--|
| (min EUR, %)   | As of 30/09/2020 | As of 31/12/2020 | As of 31/03/2021 | As of 30/06/2021 | COREP CODE   |
| Credit risk (excluding CCR and Securitisations) <sup>‡</sup>       | 64,842           | 65,239           | 67,885           | 62,997           | C 02.00 (r040, c010) -[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c280, s001) + C 08.01 (r050, c280, s001) + C 08.01 (r040, c280, s001) + C 08.01 (r040, c280, s002) - C 08.01 (r050, c280, s002) - C 08.01 (r040, c280, s002) - C 08.01 (r050, c280, s             |
| Of which the standardised approach                                 | 10,154           | 9,999            | 10,060           | 10,004           | C 02.00 (r060, c010)-[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001)]   |
| Of which the foundation IRB (FIRB) approach                        | 51,003           | 51,592           | 54,154           | 49,277           | C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)]  |
| Of which the advanced IRB (AIRB) approach                          | 0                | 0                | 0                | 0                | C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]  |
| Of which equity IRB  | 2,362            | 2,374            | 2,388            | 2,430            | C 02.00 (R420, c010)   |
| Counterparty credit risk (CCR, excluding CVA) <sup>2</sup>         | 3,519            | 3,653            | 3,611            | 5,232            | $ \begin{array}{l} C\ 07.00\ (1990, c220, s001) + C\ 07.00\ (1110, c220, s001) + C\ 07.00\ (1102, c220, s001) + C\ 08.01\ (1640, c220, s002) + C\ 08.01\ (1640, c220, $ |
| Credit valuation adjustment - CVA                                  | 1,153            | 1,137            | 1,317            | 1,611            | C 02.00 (R640, c010)   |
| Settlement risk  | 0                | 2                | 4                | 1                | C 02.00 (R490, c010)   |
| Securitisation exposures in the banking book (after the cap)       | 1,256            | 1,048            | 1,029            | 1,163            | C 02.00 (R470, c010)   |
| Position, foreign exchange and commodities risks (Market risk)     | 5,700            | 5,951            | 5,941            | 6,286            | C 02.00 (R520, c010)   |
| Of which the standardised approach                                 | 2,587            | 3,075            | 3,368            | 4,015            | C 02.00 (R530, c010)   |
| Of which IMA   | 3,113            | 2,876            | 2,573            | 2,271            | C 02.00 (R580, c010)   |
| Of which securitisations and resecuritisations in the trading book | 0                | 0                | 0                | 0                | C 1900, 010_601*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5  |
| Large exposures in the trading book                                | 0                | 0                | 0                | 0                | C 02.00 (R680, c010)   |
| Operational risk   | 4,745            | 4,815            | 4,815            | 4,815            | C 02.00 (R590, c010)   |
| Of which basic indicator approach                                  | 0                | 0                | 0                | 0                | C 02.00 (R600, c010)   |
| Of which standardised approach                                     | 4,745            | 4,815            | 4,815            | 4,815            | C 02.00 (R610, c010)   |
| Of which advanced measurement approach                             | 0                | 0                | 0                | 0                | C 02.00 (R620, c010)   |
| Other risk exposure amounts  | 261              | 267              | 285              | 254              | C 02.00 (R630, c010) + C 02.00 (R690, c010)  |
| Total  | 81,477           | 82,112           | 84,888           | 82,357           |  |

<sup>&</sup>lt;sup>1</sup> The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

<sup>&</sup>lt;sup>2</sup> 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 30/09/2020 | As of 31/12/2020 | As of 31/03/2021 | As of 30/06/2021 |
|--|------------------|------------------|------------------|------------------|
| Interest income  | 7,046            | 9,488            | 2,121            | 4,713            |
| Of which debt securities income  | 143              | 190              | 42               | 86               |
| Of which loans and advances income   | 2,117            | 2,791            | 651              | 1,290            |
| Interest expenses  | 5,714            | 7,709            | 1,667            | 3,723            |
| (Of which deposits expenses)   | 726              | 954              | 173              | 379              |
| (Of which debt securities issued expenses)   | 412              | 522              | 136              | 266              |
| (Expenses on share capital repayable on demand)  | 0                | 0                | 0                | 0                |
| Dividend income  | 16               | 71               | 15               | 61               |
| Net Fee and commission income  | 389              | 512              | 137              | 282              |
| 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 | 11               | 8                | -6               | -9               |
| Gains or (-) losses on financial assets and liabilities held for trading, net  | 166              | 102              | -17              | 24               |
| Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net  | -56              | -25              | 59               | 58               |
| Gains or (-) losses from hedge accounting, net   | 13               | 21               | 6                | -4               |
| Exchange differences [gain or (-) loss], net   | 31               | 67               | 27               | 42               |
| Net other operating income /(expenses)   | 35               | 61               | 9                | 20               |
| TOTAL OPERATING INCOME, NET  | 1,936            | 2,594            | 683              | 1,463            |
| (Administrative expenses)  | 1,137            | 1,548            | 374              | 774              |
| (Cash contributions to resolution funds and deposit guarantee schemes)   | 118              | 118              | 137              | 137              |
| (Depreciation)   | 96               | 131              | 31               | 61               |
| Modification gains or (-) losses, net  | 0                | 0                | 0                | 0                |
| (Provisions or (-) reversal of provisions)   | 5                | 165              | -18              | -62              |
| (Payment commitments to resolution funds and deposit guarantee schemes)  | 0                | 0                | 0                | 0                |
| (Commitments and guarantees given)   | 16               | 135              | -18              | -66              |
| (Other provisions)   | -11              | 30               | 0                | 4                |
| Of which pending legal issues and tax litigation <sup>1</sup>  | 0                | -16              | 0                | 0                |
| Of which restructuring <sup>1</sup>  | 0                | 8                | 0                | 0                |
| (Increases or (-) decreases of the fund for general banking risks, net) <sup>2</sup>   | 0                | 0                | 0                | 0                |
| (Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)   | 373              | 408              | 68               | 129              |
| (Financial assets at fair value through other comprehensive income)  | 1                | 1                | 0                | 0                |
| (Financial assets at amortised cost)   | 372              | 408              | 69               | 129              |
| (Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)                          | 0                | 0                | 0                | 0                |
| (of which Goodwill)  | 0                | 0                | 0                | 0                |
| Negative goodwill recognised in profit or loss   | 0                | 0                | 0                | 0                |
| Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates   | 0                | 0                | 0                | 0                |
| Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations                         | 2                | 2                | 0                | 0                |
| PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS   | 209              | 226              | 92               | 423              |
| PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS  | 148              | 154              | 70               | 282              |
| Profit or (-) loss after tax from discontinued operations  | 0                | 0                | 0                | 0                |
| PROFIT OR (-) LOSS FOR THE YEAR  | 148              | 154              | 70               | 282              |
| Of which attributable to owners of the parent  (1) Information available only as of end of the year  | 148              | 155              | 70               | 283              |

Or 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 30/09/20 | 20               |         |                    | As of 31 | /12/2020         |         |                    | As of 31/ | 03/2021              |         |                    | As of 30/            | 06/2021 |         |  |
|--|-----------------|----------------|------------------|---------|--------------------|----------|------------------|---------|--------------------|-----------|----------------------|---------|--------------------|----------------------|---------|---------|--|
|  |                 | Fi             | air value hierar | chy     |                    | Fa       | air value hierar | chy     |                    | Fa        | Fair value hierarchy |         |                    | Fair value hierarchy |         | chy     |  |
| ASSETS:  | Carrying amount | Level 1        | Level 2          | Level 3 | Carrying<br>amount | Level 1  | Level 2          | Level 3 | Carrying<br>amount | Level 1   | Level 2              | Level 3 | Carrying<br>amount | Level 1              | Level 2 | Level 3 | References   |
| Cash, cash balances at central banks and other demand deposits                     | 48,893          |                |                  |         | 21,120             |          |                  |         | 60,534             |           |                      |         | 65,355             |                      |         |         | IAS 1.54 (i)                                       |
| Financial assets held for trading  | 38,766          | 2,533          | 35,623           | 609     | 39,547             | 1,092    | 37,575           | 879     | 38,226             | 1,424     | 35,925               | 877     | 38,817             | 2,323                | 35,780  | 714     | IFRS 7.8(a)(ii); IFRS 9.Appendix A                 |
| Non-trading financial assets mandatorily at fair value<br>through profit or loss   | 949             | 5              | 881              | 63      | 944                | 0        | 900              | 45      | 925                | 0         | 862                  | 62      | 908                | 0                    | 845     | 63      | IFRS 7.8(a)(ii); IFRS 9.4.1.4                      |
| Financial assets designated at fair value through profit<br>or loss                | 1,148           | 32             | 963              | 152     | 1,132              | 15       | 965              | 152     | 1,110              | 15        | 1,094                | 0       | 1,102              | 35                   | 1,067   | 0       | IFRS 7.8(a)(i); IFRS 9.4.1.5                       |
| Financial assets at fair value through other<br>comprehensive income               | 33,989          | 25,950         | 8,039            | 0       | 34,751             | 24,085   | 10,666           | 0       | 33,288             | 18,419    | 14,869               | 0       | 33,775             | 23,598               | 10,177  | 0       | IFRS 7.8(h); IFRS 9.4.1.2A                         |
| Financial assets at amortised cost   | 158,918         |                |                  |         | 167,778            |          |                  |         | 160,340            |           |                      |         | 153,988            |                      |         |         | IFRS 7.8(f); IFRS 9.4.1.2                          |
| Derivatives – Hedge accounting   | 1,577           | 0              | 1,577            | 0       | 1,673              | 0        | 1,673            | 0       | 1,737              | 0         | 1,737                | 0       | 378                | 0                    | 378     | 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<br>hedge of interest rate risk | 1,091           |                |                  |         | 1,039              |          |                  |         | 851                |           |                      |         | 812                |                      |         |         | IAS 39.89A(a); IFRS 9.6.5.8                        |
| Other assets <sup>1</sup>  | 5,612           |                |                  |         | 5,499              |          |                  |         | 4,794              |           |                      |         | 6,185              |                      |         |         |  |
| TOTAL ASSETS   | 290,943         |                |                  |         | 273,482            |          |                  |         | 301,804            |           |                      |         | 301,320            |                      |         |         | IAS 1.9(a), IG 6                                   |

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

| (min  | EUR)               |  | ı   | As of 30/09/20                       | )20  |   |        |  |                                  | As of 31                             | L/12/2020  |                                  |                                      |  |                                  | As of 31                             | /03/2021   |                                  |                                      |  |                                  | As of 30/          | 06/2021           |   |                                      |                          |
|---|--------------------|--|---|--------------------------------------|--|---|--------|--|----------------------------------|--------------------------------------|--|----------------------------------|--------------------------------------|--|----------------------------------|--------------------------------------|--|----------------------------------|--------------------------------------|--|----------------------------------|--------------------|-------------------|---|--------------------------------------|--------------------------|
|   |                    | Gross carry  | ying amount   |                                      | Accı   | mulated impair  | ment   | Gro  | ss carrying amo                  | ount                                 | Accu   | mulated impair                   | ment                                 | Gro  | ss carrying amo                  | ount                                 | Acci   | ımulated impaiı                  | ment                                 | Gross  | carrying amo                     | unt <sup>(2)</sup> | Accum             | ulated impairm  | ent <sup>(2)</sup>                   |                          |
| Breakdown of financial assets by instrument and by counterparty sector <sup>1</sup> |                    | 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<br>Credit-impaired<br>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 | assets | Stage 1<br>Assets without<br>significant<br>increase in<br>credit risk since<br>initial<br>recognition | increase in<br>credit risk since | Stage 3<br>Credit-impaired<br>assets | Stage 1 Assets without significant increase in credit risk since initial recognition | increase in<br>credit risk since | Stage 3<br>Credit-impaired<br>assets | Stage 1<br>Assets without<br>significant<br>increase in<br>credit risk since<br>initial<br>recognition | increase in<br>credit risk since | Stage 3<br>Credit-impaired<br>assets | Stage 1 Assets without significant increase in credit risk since initial recognition | increase in<br>credit risk since | Stage 3<br>Credit-impaired<br>assets | Stage 1 Assets without significant increase in credit risk since initial recognition | increase in<br>credit risk since | assets             | credit risk since | Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired | Stage 3<br>Credit-impaired<br>assets | References               |
| Financial assets at fair  | Debt securities    | 30,544   | 0   | 0                                    | -3   | 0   | 0      | 31,042   | 0                                | 0                                    | -3   | 0                                | 0                                    | 29,942   | 0                                | 0                                    | -3   | 0                                | 0                                    | 30,358   | 7                                | 0                  | -3                | 0   | 0                                    | Annex V.Part 1.31, 44(b) |
| value through other<br>comprehensive income   | Loans and advances | 3,449  | 0   | 0                                    | 0  | 0   | 0      | 3,712  | 0                                | 0                                    | 0  | 0                                | 0                                    | 3,349  | 0                                | 0                                    | 0  | 0                                | 0                                    | 3,413  | 0                                | 0                  | 0                 | 0   | 0                                    | Annex V.Part 1.32, 44(a) |
| Financial assets at   | Debt securities    | 841  | 98  | 6                                    | 0  | -1  | -6     | 827  | 95                               | 6                                    | 0  | -1                               | -6                                   | 868  | 94                               | 6                                    | 0  | -1                               | -6                                   | 873  | 93                               | 6                  | 0                 | -1  | -6                                   | Annex V.Part 1.31, 44(b) |
| amortised cost  | Loans and advances | 143,392  | 14,546  | 1,121                                | -96  | -324  | -659   | 128,254  | 38,622                           | 1,077                                | -44  | -518                             | -534                                 | 118,423  | 41,062                           | 1,036                                | -47  | -527                             | -568                                 | 128,500  | 24,579                           | 1,110              | -73               | -584  | -542                                 | Annex V.Part 1.32, 44(a) |

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

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



#### **Breakdown of liabilities**

Landesbank Baden-Württemberg

#### (mln EUR)

|   |                  | Carrying         | amount           |                  |  |
|---|------------------|------------------|------------------|------------------|--|
| LIABILITIES:  | As of 30/09/2020 | As of 31/12/2020 | As of 31/03/2021 | As of 30/06/2021 | References                                 |
| Financial liabilities held for trading  | 26,217           | 25,947           | 22,558           | 23,246           | IFRS 7.8 (e) (ii); IFRS 9.BA.6             |
| Trading financial liabilities <sup>1</sup>  | 0                | 0                | 0                | 0                | Accounting Directive art 8(1)(a),(3),(6)   |
| Financial liabilities designated at fair value through profit or loss                         | 6,266            | 6,509            | 6,435            | 5,193            | IFRS 7.8 (e)(i); IFRS 9.4.2.2              |
| Financial liabilities measured at amortised cost  | 234,520          | 218,981          | 251,156          | 253,201          | IFRS 7.8(g); IFRS 9.4.2.1                  |
| Non-trading non-derivative financial liabilities measured at a cost-based method <sup>1</sup> | 0                | 0                | 0                | 0                | Accounting Directive art 8(3)              |
| Derivatives – Hedge accounting  | 2,706            | 2,867            | 2,631            | 782              | IFRS 9.6.2.1; Annex V.Part 1.26            |
| Fair value changes of the hedged items in portfolio hedge of interest rate risk               | 739              | 693              | 440              | 337              | IAS 39.89A(b), IFRS 9.6.5.8                |
| Provisions  | 4,368            | 2,433            | 2,350            | 2,139            | IAS 37.10; IAS 1.54(I)                     |
| Tax liabilities   | 46               | 47               | 50               | 45               | 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   | 1,966            | 1,931            | 1,994            | 1,991            | 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 <sup>1</sup>                                   | 0                | 0                | 0                | 0                | Annex V Part 1.29                          |
| TOTAL LIABILITIES   | 276,830          | 259,408          | 287,613          | 286,935          | IAS 1.9(b);IG 6                            |
| TOTAL EQUITY  | 14,113           | 14,074           | 14,191           | 14,386           | IAS 1.9(c), IG 6                           |
| TOTAL EQUITY AND TOTAL LIABILITIES  | 290,943          | 273,482          | 301,804          | 301,320          | IAS 1.IG6                                  |

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



#### **Breakdown of liabilities**

Landesbank Baden-Württemberg

(mln EUR)

|                                  |   |                  | Carrying         | amount           |                  |   |
|----------------------------------|---|------------------|------------------|------------------|------------------|---|
| Breakdown of financial liabiliti | es by instrument and by counterparty sector     | As of 30/09/2020 | As of 31/12/2020 | As of 31/03/2021 | As of 30/06/2021 | References                                |
| Derivatives                      |   | 22,403           | 21,897           | 17,659           | 16,282           | IFRS 9.BA.7(a); CRR Annex II              |
| Short positions                  | Equity instruments                              | 0                | 0                | 0                | 1                | IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5 |
| Short positions                  | Debt securities                                 | 358              | 252              | 666              | 650              | Annex V.Part 1.31                         |
|                                  | Central banks                                   | 26,670           | 25,178           | 33,192           | 35,165           | Annex V.Part 1.42(a), 44(c)               |
|                                  | of which: Current accounts / overnight deposits | 18               | 7                | 0                | 0                | ECB/2013/33 Annex 2.Part 2.9.1            |
|                                  | General governments                             | 19,212           | 14,811           | 15,265           | 13,903           | Annex V.Part 1.42(b), 44(c)               |
|                                  | of which: Current accounts / overnight deposits | 7,368            | 4,503            | 7,113            | 6,871            | ECB/2013/33 Annex 2.Part 2.9.1            |
|                                  | Credit institutions                             | 58,086           | 53,836           | 62,332           | 63,789           | Annex V.Part 1.42(c),44(c)                |
| Danielle.                        | of which: Current accounts / overnight deposits | 6,741            | 6,110            | 8,229            | 7,499            | ECB/2013/33 Annex 2.Part 2.9.1            |
| Deposits                         | Other financial corporations                    | 26,215           | 23,477           | 25,863           | 25,917           | Annex V.Part 1.42(d),44(c)                |
|                                  | of which: Current accounts / overnight deposits | 9,450            | 9,309            | 8,618            | 8,497            | ECB/2013/33 Annex 2.Part 2.9.1            |
|                                  | Non-financial corporations                      | 35,006           | 34,578           | 40,835           | 35,234           | Annex V.Part 1.42(e), 44(c)               |
|                                  | of which: Current accounts / overnight deposits | 24,893           | 27,103           | 29,488           | 26,960           | ECB/2013/33 Annex 2.Part 2.9.1            |
|                                  | Households                                      | 24,985           | 25,868           | 25,763           | 26,105           | Annex V.Part 1.42(f), 44(c)               |
|                                  | of which: Current accounts / overnight deposits | 19,910           | 20,818           | 20,490           | 20,844           | Annex V.Part 1.42(f), 44(c)               |
| Debt securities issued           |   | 56,774           | 54,407           | 61,203           | 65,374           | Annex V.Part 1.37, Part 2.98              |
| Of which: Subo                   | rdinated Debt securities issued                 | 4,483            | 4,480            | 4,456            | 3,895            | Annex V.Part 1.37                         |
| Other financial liabilities      |   | i                | 0                | 1                | 2                | Annex V.Part 1.38-41                      |
| OTAL FINANCIAL LIABILITIES       |   | 269,710          | 254,304          | 282,780          | 282,422          |   |



## 2021 EU-wide Transparency Exercise Market Risk

|  | SA                         |                            |   |                          |   |                               | IM                             |  |           |                                |                 |                                  |  |                          |   | IN                               |                                       |                   |           |                                |                 |                                  |
|--|----------------------------|----------------------------|---|--------------------------|---|-------------------------------|--------------------------------|--|-----------|--------------------------------|-----------------|----------------------------------|--|--------------------------|---|----------------------------------|---------------------------------------|-------------------|-----------|--------------------------------|-----------------|----------------------------------|
|  |                            |                            | VaR (Memoran  | ndum item)               | STRESSED VaR (  | Memorandum item)              | AND MIG                        | NTAL DEFAULT<br>RATION RISK<br>AL CHARGE | ALL PRICE | RISKS CAPIT<br>FOR CTP         | AL CHARGE       |                                  | VaR (Memori  | andum item)              | STRESSED VaR (A   | Memorandum item)                 | INCREM<br>DEFAU<br>MIGRATI<br>CAPITAL | LT AND<br>ON RISK | ALL PRICE | RISKS CAPITA<br>FOR CTP        | AL CHARGE       |                                  |
| (min EUR)  | TOTAL RISK EXPOSURE AMOUNT | TOTAL RISK EXPOSURE AMOUNT | MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg) | PREVIOUS<br>DAY (VaRt-1) | MULTIPLICATION<br>FACTOR (ms) x<br>AVERAGE OF<br>PREVIOUS 60<br>WORKING DAYS<br>(SVaRavg) | LATEST AVAILABLE<br>(SVaRt-1) | 12 WEEKS<br>AVERAGE<br>MEASURE | LAST MEASURE                             | FLOOR     | 12 WEEKS<br>AVERAGE<br>MEASURE | LAST<br>MEASURE | TOTAL RISK<br>EXPOSURE<br>AMOUNT | MULTIPLICATION<br>FACTOR (mc) x<br>AVERAGE OF<br>PREVIOUS 60<br>WORKING DAYS<br>(VaRavg) | PREVIOUS DAY<br>(VaRt-1) | MULTIPLICATION<br>FACTOR (ms) x<br>AVERAGE OF<br>PREVIOUS 60<br>WORKING DAYS<br>(SVaRavg) | LATEST<br>AVAILABLE (SVaRI<br>1) | 12 WEEKS<br>AVERAGE<br>MEASURE        | LAST<br>MEASURE   | FLOOR     | 12 WEEKS<br>AVERAGE<br>MEASURE | LAST<br>MEASURE | TOTAL RISK<br>EXPOSURE<br>AMOUNT |
|  | As of 30/09/2020           | As of 31/12/2020           |   |                          |   | As of 30,                     | /09/2020                       |  |           |                                |                 |                                  |  |                          |   | As of 31/1                       | 12/2020                               |                   |           |                                |                 |                                  |
| Traded Debt Instruments<br>Of which: General risk<br>Of which: Specific risk<br>Equities | 1.773<br>0<br>1,773<br>165 | 2.143<br>0<br>2,143<br>99  | 65<br>65<br>0<br>30   | 16<br>16<br>0<br>8       | 177<br>177<br>0<br>61   | 41<br>41<br>0<br>12           |                                |  |           |                                |                 |                                  | 62<br>62<br>0<br>26  | 12<br>12<br>0<br>6       | 164<br>164<br>0<br>36   | 48<br>48<br>0<br>9               |                                       |                   |           |                                |                 |                                  |
| Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk    | 0<br>165<br>571            | 0<br>99<br>738             | 30<br>0<br>0  | 8 0                      | 61<br>0<br>0  | 12<br>0<br>0                  |                                |  |           |                                |                 |                                  | 26<br>0<br>0   | 6<br>0<br>0              | 36<br>0<br>0  | 9<br>0<br>0                      |                                       |                   |           |                                |                 |                                  |
| Total  | 2,578                      | 3,068                      | 71  | 16                       | 179   | 42                            | 0                              | 0  | 0         | 0                              | 0               | 3,113                            | 63   | 14                       | 167   | 47                               | 0                                     | 0                 | 0         | 0                              | 0               | 2.876                            |
|  | As of 31/03/2021           | As of 30/06/2021           |   |                          |   | As of 31                      | /03/2021                       |  |           |                                |                 |                                  |  |                          |   | As of 30/0                       | 06/2021                               |                   |           |                                |                 |                                  |
| Traded Debt Instruments  | 2,685                      | 2,861                      | 48  | 11                       | 158   | 45                            |                                |  |           |                                |                 |                                  | 31   | 10                       | 154   | 55                               |                                       |                   |           |                                |                 |                                  |
| Of which: General risk   | 0                          | 0                          | 48  | 11                       | 158   | 45                            |                                |  |           |                                |                 |                                  | 31   | 10                       | 154   | 55                               |                                       |                   |           |                                |                 |                                  |
| Of which: Specific risk  | 2,685                      | 2,861                      | 0   | 0                        | 0   | 0                             |                                |  |           |                                |                 |                                  | 0  | 0                        | 0   | 0                                |                                       |                   |           |                                |                 |                                  |
| Equities<br>Of which: General risk   | 154                        | 120                        | 19<br>19  | 4                        | 32  | 8                             |                                |  |           |                                |                 |                                  | 12   | 3                        | 23  | 8                                |                                       |                   |           |                                |                 |                                  |
| Of which: General risk Of which: Specific risk   | 154                        | 120                        | 19  | 0                        | 32<br>0   | 8                             |                                |  |           |                                |                 |                                  | 12   | 0                        | 23  | 8                                |                                       |                   |           |                                |                 |                                  |
| Foreign exchange risk  | 368                        | 888                        | ő   | ő                        | ő   | ő                             |                                |  |           |                                |                 |                                  | ŏ  | ő                        | ő   | ő                                |                                       |                   |           |                                |                 |                                  |
| Commodities risk   | 78                         | 83                         | 0   | 0                        | 0   | 0                             |                                |  |           |                                |                 |                                  | 0  | 0                        | 0   | 0                                |                                       |                   |           |                                |                 |                                  |
| Total  | 3,284                      | 3,953                      | 53  | 12                       | 153   | 44                            | 0                              | 0  | . 0       | 0                              | 0               | 2,573                            | 32   | 9                        | 149   | 54                               |                                       | 0                 | 0         | 0                              | 0               | 2,271                            |

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 OVI template.



# 2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach Landesbank Baden-Württemberg

|                      |   | Standardised Approach   |                             |                      |                                  |                                     |                                 |                      |                                  |  |  |  |  |  |
|----------------------|---|---|-----------------------------|----------------------|----------------------------------|-------------------------------------|---------------------------------|----------------------|----------------------------------|--|--|--|--|--|
|                      |   |   | As of 30,                   | 09/2020              |                                  |                                     | As of 31                        | 12/2020              |                                  |  |  |  |  |  |
|                      |   | Original Exposure <sup>1</sup>                                      | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and provisions | Original Exposure <sup>1</sup>      | Exposure Value <sup>1</sup>     | Risk exposure amount | Value adjustments and provisions |  |  |  |  |  |
|                      | (min EUR, %)  |   |                             |                      |                                  |                                     |                                 |                      |                                  |  |  |  |  |  |
|                      | Central governments or central banks                              | 2<br>136  | 161<br>1,132                | 0                    |                                  | 140                                 | 170<br>1.100                    | 0                    |                                  |  |  |  |  |  |
|                      | Regional governments or local authorities                         | 1,394   | 1,132                       | 71                   |                                  | 1,394                               | 1,100                           |                      |                                  |  |  |  |  |  |
|                      | Public sector entities Multilateral Development Banks             | 1,399   | 3/0                         | /1                   |                                  | 1,394                               | 3/4                             | /1                   |                                  |  |  |  |  |  |
|                      | Mutuateral Development Banks International Organisations          | 0   |                             | 0                    |                                  | 0                                   |                                 | 0                    |                                  |  |  |  |  |  |
|                      | Institutions  | 40.188  | 36.185                      | 84                   |                                  | 39.110                              | 35.984                          | 105                  |                                  |  |  |  |  |  |
|                      | Comorates   | 8,392   | 5,629                       | 4,079                |                                  | 8.228                               | 5.496                           | 3,920                |                                  |  |  |  |  |  |
|                      | of which: SME   | 1,578   | 1,141                       | 1,093                |                                  | 1,643                               | 1.190                           | 1,138                |                                  |  |  |  |  |  |
|                      | Retail  | 9,792   | 6,367                       | 4,317                |                                  | 9,773                               | 6,330                           | 4,284                |                                  |  |  |  |  |  |
| Consultation of data | of which: SME   | 3,211   | 2,566                       | 1,466                |                                  | 3,245                               | 2.593                           | 1,482                |                                  |  |  |  |  |  |
| Consolidated data    | Secured by mortgages on immovable property                        | 4,083   | 4,075                       | 1,416                |                                  | 4,041                               | 4,034                           | 1,403                |                                  |  |  |  |  |  |
|                      | of which: SME   | 379   | 378                         | 110                  |                                  | 386                                 | 384                             | 113                  |                                  |  |  |  |  |  |
|                      | Exposures in default  | 233   | 119                         | 153                  | 100                              | 222                                 | 109                             | 139                  | 10                               |  |  |  |  |  |
|                      | Items associated with particularly high risk                      | 20  | 20                          | 30                   |                                  | 21                                  | 21                              | 32                   |                                  |  |  |  |  |  |
|                      | Covered bonds   | 15  | 15                          | 0                    |                                  | 68                                  | 68                              | 5                    |                                  |  |  |  |  |  |
|                      | Claims on institutions and cornorates with a ST credit assessment | 0   | 0                           | 0                    |                                  | 0                                   | 0                               | 0                    |                                  |  |  |  |  |  |
|                      | Collective investments undertakings (CIU)                         | 32  | 32                          | 14                   |                                  | 28                                  | 28                              | 20                   |                                  |  |  |  |  |  |
|                      | Equity  |   |                             | 72                   |                                  | 0 83                                |                                 | 0<br>78              |                                  |  |  |  |  |  |
|                      | Other exposures   | 64,364  | 54.183                      | 10.238               | 136                              | 63.115                              | 53,797                          | 10.059               | 140                              |  |  |  |  |  |
|                      | Standardised Total <sup>2</sup>                                   |   |                             |                      |                                  |                                     |                                 |                      | 140                              |  |  |  |  |  |
|                      |   | (1) Original exposure, unlike Ex<br>(2) Standardised Total does not |                             |                      |                                  | ors or credit risk mitigation techn | iaues (e.a. substitution effect | st                   |                                  |  |  |  |  |  |

|         |   |                                |                             |                      | Standardise                                   | Standardised Approach          |                             |                      |   |  |  |  |  |  |  |  |
|---------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--|--|--|--|--|--|--|
|         |   |                                | As of 30,                   | 09/2020              |   |                                | As of 31,                   | /12/2020             |   |  |  |  |  |  |  |  |
|         |   | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and provisions <sup>2</sup> | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and provisions <sup>2</sup> |  |  |  |  |  |  |  |
|         | (min EUR, %) Central governments or central banks                 |                                | 143                         |                      |   | -                              | 140                         |                      |   |  |  |  |  |  |  |  |
|         | Regional governments or local authorities                         | 136                            | 1,132                       | 2                    |   | 140                            | 1.100                       | 2                    |   |  |  |  |  |  |  |  |
|         | Public sector entities  | 1,394                          | 370                         | 71                   |   | 1.393                          | 374                         | 71                   |   |  |  |  |  |  |  |  |
|         | Multilateral Development Banks                                    | 0                              |                             | 0                    |   | 0                              |                             |                      |   |  |  |  |  |  |  |  |
|         | International Organisations                                       | 0                              | 0                           | 0                    |   | 0                              | 0                           | 0                    |   |  |  |  |  |  |  |  |
|         | Institutions  | 39,969                         | 36,047                      | 56                   |   | 38,950                         | 35,928                      | 92                   |   |  |  |  |  |  |  |  |
|         | Corporates  | 6,084                          | 4,414                       | 2,941                |   | 6,300                          | 4,634                       | 3,133                |   |  |  |  |  |  |  |  |
|         | of which: SME   | 1,443                          | 1,097                       | 1,053                |   | 1,484                          | 1,157                       | 1,108                |   |  |  |  |  |  |  |  |
|         | Retail  | 9,694                          | 6,318                       | 4,281                |   | 9,673                          | 6,279                       | 4,247                |   |  |  |  |  |  |  |  |
| GERMANY | of which: SME   | 3,196                          | 2,561<br>4.023              | 1,463<br>1.397       |   | 3,230<br>3,992                 | 2,588<br>3.985              | 1,479                |   |  |  |  |  |  |  |  |
|         | Secured by mortgages on immovable property of which: SME          | 4,031<br>377                   | 4,023                       | 1,397                |   | 3,992                          | 3,985                       | 1,385                |   |  |  |  |  |  |  |  |
|         | or which: SME<br>Exposures in default                             | 222                            | 114                         | 146                  | 20  | 212                            | 105                         | 133                  |   |  |  |  |  |  |  |  |
|         | Items associated with particularly high risk                      | 20                             | 20                          | 30                   | ,,,   | 20                             | 20                          | 30                   |   |  |  |  |  |  |  |  |
|         | Covered bonds   | 15                             | 15                          | 0                    |   | 15                             | 15                          | 0                    |   |  |  |  |  |  |  |  |
|         | Claims on institutions and corporates with a ST credit assessment | 0                              | 0                           | 0                    |   | 0                              | 0                           | 0                    |   |  |  |  |  |  |  |  |
|         | Collective investments undertakings (CIU)                         | 30                             | 30                          | 11                   |   | 14                             | 14                          | 6                    |   |  |  |  |  |  |  |  |
|         | Equity  | 0                              | 0                           | 0                    |   | 0                              | 0                           | 0                    |   |  |  |  |  |  |  |  |
|         | Other exposures   | 72                             | 72                          | 68                   |   | 78                             | 78                          | 74                   |   |  |  |  |  |  |  |  |
|         | Standardised Total <sup>2</sup>                                   |                                |                             |                      | 128   |                                |                             |                      | 13  |  |  |  |  |  |  |  |

|  |  |   |   | Standardise                                      | d Approach   |  |  |   |
|--|--|---|---|--|--|--|--|---|
|  |  | As of 30/   | 09/2020   |  |  | As of 31   | /12/2020   |   |
| (mh EJR. %)  | Original Exposure <sup>1</sup>   | Exposure Value <sup>1</sup>   | Risk exposure amount  | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure <sup>1</sup>   | Exposure Value <sup>1</sup>  | Risk exposure amount   | Value adjustments and provisions <sup>2</sup> |
| Contral excessions or control looks filedade of coverage of rectal subset filedade of coverage of rectal admitted to provide the subset of the | 0<br>0<br>0<br>0<br>2<br>155<br>9<br>7<br>7<br>1<br>1<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>1<br>1<br>90<br>4<br>4<br>4<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0  | 0<br>0<br>0<br>54<br>109<br>7<br>7<br>8<br>2<br>2<br>10<br>0<br>0<br>0<br>4<br>4<br>0<br>2 | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>10<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>11<br>45<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>11<br>14<br>5<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0   |

|                |   | exposures, but includes gene   | al credit risk adjustments. |                      |   |                                |                             |                      |   |
|----------------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
|                |   |                                |                             |                      | Standardise                                   | d Approach                     |                             |                      |   |
|                |   |                                | As of 30,                   | /09/2020             |   |                                | As of 31,                   | /12/2020             |   |
|                |   | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and provisions <sup>2</sup> | Original Exposure <sup>s</sup> | Exposure Value <sup>s</sup> | Risk exposure amount | Value adjustments and provisions <sup>2</sup> |
|                | (min EUR. %) Central governments or central banks                 | 0                              |                             | 0                    |   | 0                              |                             |                      |   |
|                | Regional governments or local authorities                         | i i                            |                             |                      |   | 0                              | 0                           |                      |   |
|                | Public sector entities  | ō                              | ō                           | ō                    |   | ō                              | o o                         | i i                  |   |
|                | Multilateral Development Banks                                    | 0                              |                             | 0                    |   | 0                              | 0                           | i i                  |   |
|                | International Organisations                                       | 0                              | 0                           | 0                    |   | 0                              | 0                           | 0                    |   |
|                | Institutions  | 0                              | 0                           | 0                    |   | 25                             | 0                           | 0                    |   |
|                | Corporates  | 377                            | 120                         | 120                  |   | 63                             | 24                          | 24                   |   |
|                | of which: SME   | 11                             | 7                           | 7                    |   | 7                              | 3                           | 3                    |   |
|                | Retail  | 3                              | 2                           | 1                    |   | 3                              | 2                           | 1                    |   |
| UNITED KINGDOM | of which: SME   | 0                              | 0                           | 0                    |   | 0                              | 0                           | 0                    |   |
| UNITED KINGDOM |   | 3                              | 3                           | 1                    |   | 3                              | 3                           | 1                    |   |
|                | of which: SME   | 0                              | 0                           | 0                    |   | 0                              | 0                           | 0                    |   |
|                | Exposures in default  | 0                              | 0                           | 0                    | 0   | 0                              | 0                           | 0                    |   |
| 1              | Items associated with particularly high risk                      | 0                              | 0                           | 0                    |   | 0                              | 0                           | 0                    |   |
|                | Covered bonds   | 0                              | 0                           |                      |   | 0                              | 0                           | 0                    |   |
|                | Claims on institutions and corporates with a ST credit assessment | 0                              | U                           | 0                    |   |                                |                             |                      |   |
| 1              | Collective investments undertakings (CIU)                         |                                |                             |                      |   | 1                              | 1                           | 1                    |   |
| 1              | Equity  | 0                              | 0                           |                      |   | 0                              | 0                           | 0                    |   |
|                | Other exposures   | 0                              |                             | 0                    |   | 0                              | 0                           |                      |   |

|        |  | (2) Total value adjustments and<br>exposures, but includes gener |                             | unterparty excludes those for se   | curistisation exposures, addition             | al valuation adjustments (AVAs   | and other own funds reduct   | ions related to the  |   |
|--------|--|--|-----------------------------|--|---|--|--|--|---|
|        |  |  |                             |  | Standardise                                   | d Approach   |  |  |   |
|        |  |  | As of 30                    | /09/2020   |   |  | As of 31   | /12/2020   |   |
|        |  | Original Exposure <sup>1</sup>                                   | Exposure Value <sup>1</sup> | Risk exposure amount   | Value adjustments and provisions <sup>2</sup> | Original Exposure <sup>s</sup>   | Exposure Value <sup>1</sup>  | Risk exposure amount   | Value adjustments and provisions <sup>2</sup> |
| FRANCE | Control communities occurred and GAR, %)  Control communities or local animates  Public active certifies  Public active certifies  Public active certifies  Public active certifies  Communities  Communities  Communities  Reality  A solution 200  Reality  A solution 200  Reality  Reality  Communities  Communities  Reality  A solution 200  Reality  Communities  Communit | 0<br>0<br>0<br>4<br>42<br>7<br>10<br>1<br>2<br>0<br>0<br>0<br>0  |                             | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>5<br>1<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 |   | 0<br>1<br>0<br>0<br>0<br>0<br>45<br>45<br>10<br>1<br>1<br>2<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 15<br>15<br>16<br>17<br>18<br>18<br>18<br>18<br>18<br>18<br>18<br>18<br>18<br>18<br>18<br>18<br>18 | 0<br>0<br>0<br>0<br>0<br>0<br>1<br>1<br>4<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | ·   |
|        | Standardised Total <sup>2</sup>  |  |                             |  | 0   |  |  |  |   |

The Control assesses while Ensures value, is recorded before taking the account are with the fact send convention of the control of the contr



### 2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach Landesbank Baden-Württemberg

|            | Landesbank Baden-Wurttemberg   |  |                                |   |   |  |   |   |   |  |  |  |
|------------|--|--|--------------------------------|---|---|--|---|---|---|--|--|--|
|            |  |  |                                |   | Standardise                                   | d Approach   |   |   |   |  |  |  |
|            |  |  | As of 30                       | /09/2020                                |   |  | As of 31  | /12/2020  |   |  |  |  |
|            |  | Original Exposure <sup>1</sup>   | Exposure Value <sup>1</sup>    | Risk exposure amount                    | Value adjustments and provisions <sup>2</sup> | Original Exposure <sup>s</sup>   | Exposure Value <sup>1</sup>   | Risk exposure amount  | Value adjustments and provisions <sup>2</sup> |  |  |  |
| LUXEMBOURG | Control occurrence for each of the Control occurrence for the Control occur | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>1<br>1<br>1<br>0<br>0<br>1<br>1<br>1<br>0<br>0<br>0<br>0<br>0 |                                | 000000000000000000000000000000000000000 |   | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>1<br>1<br>1<br>1<br>1<br>0<br>0<br>1<br>1<br>1<br>0<br>0<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1<br>1 | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0   |  |  |  |
| 1          |  | (1) Original exposure, unlike Ex   | posure value, is reported befo | re taking into account any effe         | ct due to credit conversion facto             | rs or credit risk mitigation tech  | niques (e.a. substitution effec   | tsit  |   |  |  |  |

|             |   |   |  |   | Standardise                                   | d Approach  |   |  |   |
|-------------|---|---|--|---|---|---|---|--|---|
|             |   |   | As of 30,  | 09/2020   |   |   | As of 31,   | /12/2020   |   |
|             | (min EUR. %)  | Original Exposure <sup>1</sup>  | Exposure Value <sup>1</sup>  | Risk exposure amount  | Value adjustments and provisions <sup>2</sup> | Original Exposure <sup>1</sup>  | Exposure Value <sup>1</sup>   | Risk exposure amount   | Value adjustments and provisions <sup>2</sup> |
| SWITZERLAND | Central coverments or central basics  Reclosived overwenter or local authorities  Reclinated procedures or local authorities  Reclinated procedures or local authorities  Reclinated procedures or local authorities  Bandaciones  Geraficianes  Geraficianes | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 8<br>0<br>0<br>0<br>0<br>58<br>7<br>19<br>2<br>2<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0<br>29<br>6<br>14<br>1<br>1<br>6<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0   | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 8<br>0<br>0<br>0<br>51<br>7<br>20<br>2<br>2<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0<br>31<br>6<br>6<br>15<br>1<br>1<br>6<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0   |
|             | Standardised Total <sup>2</sup>   |   |  |   | 0   |   |   |  | 0   |

To Casiant accounts within Economy value is recented before taken to account on effect due to condition and enter or most that indicates schemisses (e.g. a shalldusin effects).

To got with an activament and conditions are conserved construents excludes those for accomination economics additional valuation advantages and behavioral conditions and conserved and this adjustment contribution economics additional valuation advantages and contribution economics.

| Austral accommenta or contral basis.    Control accommenta or contral basis.   Control accomment or both and provided   Control accomment or both accomment or both and provided   Control accomment of both accomment or both and provided   Control accomment of both accomment or b |         |   |   |                             |                      | Standardise                                   | d Approach  |  |   |   |
|--|---------|---|---|-----------------------------|----------------------|---|---|--|---|---|
| Control assertments or control banks   Control b   |         |   |   | As of 30,                   | 09/2020              |   |   | As of 31   | /12/2020  |   |
| Control oversements or received in landars   Control oversements or local analysis of local analysis   |         | (min DIP 64)  | Original Exposure <sup>1</sup>  | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and provisions <sup>2</sup> | Original Exposure <sup>1</sup>                                      | Exposure Value <sup>1</sup>  | Risk exposure amount  | Value adjustments and provisions <sup>2</sup> |
| Other exosure 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  | AUSTRIA | Central accommentar or central sales facilitates and commentaria or school architectures and commentaria or facilitates and | 0<br>0<br>0<br>131<br>66<br>7<br>5<br>1<br>1<br>2<br>0<br>0<br>0<br>0 |                             |                      |   | 0<br>0<br>0<br>1<br>63<br>8<br>4<br>1<br>1<br>2<br>0<br>0<br>0<br>0 | 2<br>0<br>0<br>0<br>1<br>182<br>2<br>2<br>0<br>0<br>0<br>0<br>0<br>0<br>1<br>1<br>0<br>0<br>0<br>1<br>1<br>2<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0<br>1366<br>2<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>1<br>1<br>0<br>0<br>1<br>0<br>0<br>1<br>0<br>0<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | ۰   |

Circles accounts will be account value. Is recorded before taking into account any effect due to credit convenien factors or credit risk mitication techniques (s.c., substitution effects).

"It takes advantments and crevisions on ecountry of counterparty excludes those for securification encounters. additional valuation adjustments (AWA) and other own funds reductions valued to the

|        |  | ** Total value adultabilities and provisions are country of counterparty excuses those for securification exposures, adolbona valuations attractioners, (AVRs) and other own funds reductions related to the exposures, but refused any extraction of the adolbonation of the exposures, but refused any extraction of the adolbonation of the exposures. |                             |                      |   |                                |                             |                      |   |  |  |  |  |
|--------|--|---|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--|--|--|--|
|        |  |   |                             |                      | Standardise                                   | d Approach                     |                             |                      |   |  |  |  |  |
|        |  |   | As of 30)                   | 09/2020              |   |                                | As of 31,                   | /12/2020             |   |  |  |  |  |
|        |  | Original Exposure <sup>1</sup>  | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and provisions <sup>2</sup> | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments an<br>provisions <sup>2</sup> |  |  |  |  |
|        | (min EUR, %)   |   |                             |                      |   |                                |                             |                      |   |  |  |  |  |
|        | Central governments or central banks   | 0   | 0                           | 0                    |   | 0                              | 0                           | 0                    |   |  |  |  |  |
|        | Regional governments or local authorities Public sector entities   | 0   | 0                           | 0                    |   | 0                              | U                           | 0                    |   |  |  |  |  |
|        | Public sector entities Multilateral Development Banks  | 0   |                             | 0                    |   |                                |                             | 0                    |   |  |  |  |  |
|        | Multilateral Development Banks International Organisations   | 0   | 0                           | 0                    |   | 0                              | 0                           | 0                    |   |  |  |  |  |
|        | Institutions   | ō   | ō                           | ō                    |   | ō                              | ō                           | i i                  |   |  |  |  |  |
|        | Corporates   | 2   | 0                           | 0                    |   | 4                              | 0                           | 0                    |   |  |  |  |  |
|        | of which: SME  | 0   | 0                           | 0                    |   | 0                              | 0                           | 0                    |   |  |  |  |  |
|        | Retail   | 0   | 0                           | 0                    |   | 0                              | 0                           | 0                    |   |  |  |  |  |
| NADA   | of which: SME  | 0   | 0                           | 0                    |   | 0                              | 0                           | 0                    |   |  |  |  |  |
| AINADA | Secured by mortgages on immovable property   | 0   | 0                           | 0                    |   | 0                              | 0                           | 0                    |   |  |  |  |  |
|        | of which: SME  | 0   | 0                           | 0                    |   | 0                              | 0                           | 0                    |   |  |  |  |  |
|        | Exposures in default   | 0   | 0                           | 0                    | 0   | 0                              | 0                           | 0                    |   |  |  |  |  |
|        | Items associated with particularly high risk   | 0   | 0                           | 0                    |   |                                |                             |                      |   |  |  |  |  |
|        | Covered bonds  Claims on institutions and corporates with a ST credit assessment                               |   | 0                           | 0                    |   | 0                              | 0                           | 0                    |   |  |  |  |  |
|        | Claims on institutions and corporates with a ST credit assessment<br>Collective investments undertakings (CIU) |   | 0                           |                      |   |                                |                             |                      |   |  |  |  |  |
|        | Collective investments undertakinds (CIU) Equity   |   | 0                           |                      |   |                                |                             |                      |   |  |  |  |  |
|        | Other exposures  | 0   | 0                           | 1                    |   | 0                              | 0                           |                      |   |  |  |  |  |
|        | Standardised Total <sup>2</sup>  | Ů   |                             | Ů                    | 0   |                                |                             | Ĭ                    |   |  |  |  |  |
|        | Standardised rotal   |   |                             |                      |   |                                |                             |                      |   |  |  |  |  |

(1) Orielael exocurs, unified Exocurs value, is recorded before taking into account any effect due to credit conversion factors or credit risk mitization techniques (e.u., substitution effects).
(3) Total value activaments and creditions our country of countercardy excludes those for securistization exocurses, additional valuation adjustments (AVAII) and other own funds reductions related to the

|             |  | exposures, but includes gene  | ral credit risk adjustments.   |   |   |  |   |  |   |
|-------------|--|---|--|---|---|--|---|--|---|
|             |  |   |  |   | Standardise                                   | d Approach   |   |  |   |
|             |  |   | As of 30,  | /09/2020  |   |  | As of 31  | /12/2020   |   |
|             |  | Original Exposure <sup>1</sup>  | Exposure Value <sup>1</sup>  | Risk exposure amount  | Value adjustments and provisions <sup>2</sup> | Original Exposure <sup>s</sup>   | Exposure Value <sup>1</sup>   | Risk exposure amount   | Value adjustments and provisions <sup>2</sup> |
| NETHERLANDS | Count of communities or cell and but the County of Count | 0<br>0<br>0<br>0<br>0<br>80<br>199<br>3<br>1<br>1<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>2<br>2<br>3<br>3<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>43<br>3<br>3<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | ٥   | 0<br>0<br>0<br>0<br>777<br>167<br>14<br>1<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0<br>45<br>12<br>12<br>12<br>12<br>12<br>12<br>12<br>12<br>12<br>12<br>12<br>12<br>12 |   |
|             | Standardised Total <sup>2</sup>  |   |  |   | 0   |  |   |  | 0   |

O 'Original executes, unified Execute value, is recorded before taking into account any effect due to credit convertion factors or credit risk mitidation techniques (a.e. autoritation effects).

Of Total value adjustments and creditions our country of counterwards excludes those for securisfication empoures, additional valuation adjustments (ANAI) and other own funds reductions related to the

|         |   | ** Total value statistizates and revolutions for country or counterparty excludes those for securetasten excounts, additional valuation adjustments. AVAICA and other own turns reductions related to the exposured, but includes greater credit risk adjustments. |                             |                      |   |                                |                             |                      |   |  |  |
|---------|---|--|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--|--|
|         |   |  |                             |                      | Standardise                                   | d Approach                     |                             |                      |   |  |  |
|         |   |  | As of 30                    | /09/2020             |   |                                | As of 31                    | /12/2020             |   |  |  |
|         |   | Original Exposure <sup>1</sup>   | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and provisions <sup>2</sup> | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and provisions <sup>2</sup> |  |  |
|         | (min EUR. %) Central governments or central banks                 | 0  |                             | 0                    |   | 0                              | 0                           | 0                    |   |  |  |
|         | Regional governments or local authorities                         | 0  |                             | 0                    |   | 0                              | 0                           | 0                    |   |  |  |
|         | Public sector entities Multilateral Development Banks             | 0  |                             |                      |   | 0                              |                             |                      |   |  |  |
|         | International Organisations                                       | 0  | č                           | 0                    |   | 0                              | o o                         | o o                  |   |  |  |
|         | Institutions  | 0  |                             | 0                    |   | 0                              | 0                           | 0                    |   |  |  |
|         | Corporates<br>of which: SME                                       | 9  | 2                           | 2                    |   | 11                             | 2                           | 2                    |   |  |  |
|         | or which: SME<br>Retail   | 0  |                             |                      |   | 0                              |                             |                      |   |  |  |
| NORWAY  | of which: SME   | ō  | č                           | ō                    |   | 0                              | ō                           | 0                    |   |  |  |
| INURWAT | Secured by mortgages on immovable property                        | 0  |                             | 0                    |   | 0                              | 0                           | 0                    |   |  |  |
|         | of which: SME<br>Exposures in default                             | 0  |                             | 0                    |   | 0                              | 0                           | 0                    |   |  |  |
|         | Items associated with particularly high risk                      | 0  | č                           | o o                  | Ů   | 0                              | o o                         | o o                  | Ů   |  |  |
|         | Covered bonds   | 0  |                             | 0                    |   | 0                              | 0                           | 0                    |   |  |  |
|         | Claims on institutions and corporates with a ST credit assessment | 0  |                             | 0                    |   | 0                              | 0                           | 0                    |   |  |  |
|         | Collective investments undertakinos (CIU) Equity                  | 0  |                             |                      |   | 1                              |                             | 1                    |   |  |  |
| 1       | Other exposures   | 0  |                             |                      |   | 0                              |                             | 0                    |   |  |  |
|         | Standardised Total <sup>2</sup>                                   |  |                             |                      | 0   |                                |                             |                      | 0   |  |  |



# 2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach Landesbank Baden-Württemberg

|                   |  |                                |                             |                      | Standardise                      | d Approach                     |                             |                      |                                  |  |  |
|-------------------|--|--------------------------------|-----------------------------|----------------------|----------------------------------|--------------------------------|-----------------------------|----------------------|----------------------------------|--|--|
|                   |  |                                | As of 31                    | /03/2021             |                                  |                                | As of 30,                   | /06/2021             |                                  |  |  |
|                   |  | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and provisions | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and provisions |  |  |
|                   | (min EUR, %)   |                                |                             |                      |                                  |                                |                             |                      |                                  |  |  |
|                   | Central governments or central banks Regional governments or local authorities | 144                            | 164                         |                      |                                  | 134                            | 154<br>1,042                |                      |                                  |  |  |
|                   | Public sector entities   | 1.385                          | 374                         |                      |                                  | 1.377                          | 376                         | 71                   |                                  |  |  |
|                   | Multilateral Development Banks   | 0 0 79                         |                             |                      |                                  |                                |                             |                      |                                  |  |  |
|                   | International Organisations  | 0                              | i i                         | 0                    |                                  | 0                              | 0                           | 0                    |                                  |  |  |
|                   | Institutions   | 37,023                         | 33,930                      | 98                   |                                  | 37,503                         | 36,135                      | 84                   |                                  |  |  |
|                   | Corporates   | 8,900                          | 5,779                       | 4,110                |                                  | 10,020                         | 6,257                       | 4,079                |                                  |  |  |
|                   | of which: SME  | 1,705                          | 1,186                       |                      |                                  | 2,104                          | 1,325                       | 1,057                |                                  |  |  |
|                   | Retail   | 9,611                          | 6,143                       |                      |                                  | 9,771                          | 6,241                       | 4,215                |                                  |  |  |
| Consolidated data | of which: SME  | 3,280                          | 2,584                       | 1,476                |                                  | 3,359                          | 2,611                       | 1,492                |                                  |  |  |
| consolidated data |  | 4,157<br>407                   | 4,145<br>405                |                      |                                  | 4,094<br>401                   | 4,077<br>399                | 1,414                |                                  |  |  |
|                   | of which: SME<br>Exposures in default  | 40/<br>212                     | 92                          |                      | 108                              | 401                            | 399                         | 114                  | 10                               |  |  |
|                   | Exposures in default  Items associated with particularly high risk             | 212                            | 21                          |                      | 100                              | 207                            | 91                          | 115                  | 10                               |  |  |
|                   | Covered honds  | 15                             | 15                          | 0                    |                                  | 15                             | 15                          | n n                  |                                  |  |  |
|                   | Claims on institutions and comprates with a ST credit assessment               | 1                              |                             | ō                    |                                  | 1                              | 1                           | 1                    |                                  |  |  |
|                   | Collective investments undertakings (CIU)                                      | 51                             | 51                          | 31                   |                                  | 53                             | 53                          | 51                   |                                  |  |  |
|                   | Equity   | 0                              |                             | 0                    |                                  | 0                              | 0                           | 0                    |                                  |  |  |
|                   | Other exposures  | 85                             | 85                          | 80                   |                                  | 91                             | 91                          | 86                   |                                  |  |  |
|                   | Standardised Total <sup>2</sup>  | 61,611                         | 51,878                      | 10,130               | 144                              | 63,266                         | 54,612                      | 10,117               | 139                              |  |  |

|         |   |                                |                             |                      | Standardise                                   | d Approach                     |                             |                      |   |
|---------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
|         |   |                                | As of 31                    | 03/2021              |   |                                | As of 30                    | /06/2021             |   |
|         | (min EUR, %))   | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and provisions <sup>2</sup> | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and provisions <sup>2</sup> |
|         | Central governments or central banks                              | 7                              | 134                         |                      |   | 6                              | 126                         |                      |   |
|         | Regional governments or local authorities                         | 144                            | 1,076                       |                      |   | 134                            | 1,042                       |                      |   |
|         | Public sector entities  | 1,385                          | 374                         | 70                   |   | 1,377                          | 375                         | 71                   |   |
|         | Multilateral Development Banks                                    | 0                              | 0                           | 0                    |   | 0                              | 0                           | 0                    |   |
|         | International Organisations                                       | 0                              | 0                           | 0                    |   | 0                              | 0                           |                      |   |
|         | Institutions  | 36,950                         | 33,909                      |                      |   | 37,432                         | 36,065                      | 64                   |   |
|         | Corporates  | 6,561<br>1.528                 | 4,868<br>1.133              | 3,279<br>1.071       |   | 7,583<br>1,943                 | 5,450<br>1,269              | 3,355<br>1.012       |   |
|         | of which: SME   | 1,528<br>9,511                 | 1,133<br>6,093              |                      |   | 1,943                          | 6.197                       | 4,182                |   |
|         | Retail of which: SME  | 9,511<br>3,262                 | 2,577                       |                      |   | 9,680                          | 6,197<br>2.607              |                      |   |
| GERMANY |   | 3,262<br>4,106                 | 4.097                       | 1,473<br>1,426       |   | 3,547<br>4,034                 | 4,026                       | 1,490                |   |
|         | Secured by mortgages on immovable property of which: SME          | 404                            | 403                         |                      |   | 398                            | 4,026<br>397                | 1,390                |   |
|         | Exposures in default  | 202                            | 88                          |                      | 34  | 197                            | 87                          |                      |   |
|         | Thoms associated with narticularly high risk                      | 20.                            | 20                          | 30                   | ,   | .,,,                           |                             |                      |   |
|         | Covered bonds   | 15                             | 15                          | 0                    |   | 15                             | 15                          | i o                  |   |
|         | Claims on institutions and corporates with a ST credit assessment | 1                              | 0                           | l ō                  |   | 1                              | 1                           | 1                    |   |
|         | Collective investments undertakings (CIU)                         | 35                             | 35                          | 14                   |   | 29                             | 29                          | 31                   |   |
|         | Equity  | 0                              | 0                           | 0                    |   | 0                              | 0                           | 0                    |   |
|         | Other exposures   | 80                             | 80                          | 76                   |   | 86                             | 86                          | 82                   |   |
|         | Standardised Total <sup>2</sup>                                   |                                |                             |                      | 65  |                                |                             |                      | 131   |

|               |  | exposures, but includes gene  | ral credit risk adjustments.                        |   |   |  |  |   |   |
|---------------|--|---|---|---|---|--|--|---|---|
|               |  |   |   |   | Standardise                                   | d Approach   |  |   |   |
|               |  |   | As of 31  | 03/2021   |   |  | As of 30   | 06/2021   |   |
|               |  | Original Exposure <sup>1</sup>  | Exposure Value <sup>1</sup>                         | Risk exposure amount  | Value adjustments and provisions <sup>2</sup> | Original Exposure <sup>t</sup>   | Exposure Value <sup>1</sup>  | Risk exposure amount  | Value adjustments and provisions <sup>2</sup> |
| UNITED STATES | Control operations for control field (M. No.)  Anticol operation of control operations (M. No.)  Anticol operation of control operations (M. No.)  Anticol operation of control operations (M. No.)  Anticolor operation operation operations (M. No.)  Anticolor operation operation operation (M. No.)  Anticolor operation oper | 0<br>0<br>0<br>4<br>163<br>7<br>7<br>2<br>2<br>9<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>2<br>2<br>9<br>3<br>3<br>3<br>0<br>0 | 0<br>0<br>0<br>0<br>1<br>1<br>97<br>92<br>2<br>2<br>0<br>0<br>0<br>0<br>0<br>1<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 |   | 0<br>0<br>0<br>0<br>40<br>117<br>4<br>7<br>3<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>40<br>51<br>51<br>0<br>0<br>0<br>0<br>0<br>0<br>40<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>8<br>5<br>1<br>0<br>2<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>2<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 |   |
|               | Standardised Total <sup>2</sup>  |   |   | _   | 0   |  | -  | -   | 0   |

|                |  | exposures, but includes gener  | al credit risk adjustments. |                      |   |                                |                             |                      |  |
|----------------|--|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|--|
|                |  |                                |                             |                      | Standardise                                   | d Approach                     |                             |                      |  |
|                |  |                                | As of 31                    | /03/2021             |   |                                | As of 30                    | 06/2021              |  |
|                |  | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and provisions <sup>2</sup> | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments a<br>provisions <sup>2</sup> |
|                | (min EUR, %)   |                                |                             |                      |   |                                |                             |                      |  |
|                | Central governments or central banks Regional governments or local authorities | 0                              | 0                           |                      |   | 0                              | 0                           | 0                    |  |
|                | Public sector entities   | o o                            | 0                           |                      |   | 0                              | 0                           | o o                  |  |
|                | Multilateral Development Banks   | 0                              | 0                           |                      |   | ō                              | 0                           | i o                  |  |
|                | International Organisations  | 0                              | o                           | 0                    |   | 0                              | 0                           | 0                    |  |
|                | Institutions   | 0                              | 0                           | 0                    |   | 0                              | 0                           | 0                    |  |
|                | Corporates   | 294                            | 132                         | 132                  |   | 459                            | 88                          | 87                   |  |
|                | of which: SME  | 3                              | 0                           | 0                    |   | 7                              | 3                           | 2                    |  |
|                | Retail   | 5                              | 3                           | 2                    |   | 2                              | 2                           | 1                    |  |
| INITED KINGDOM | of which: SME<br>Secured by mortoaces on immovable property<br>of which: SME   | 3                              | 2                           | 1                    |   | 0                              | 0                           | 0                    |  |
|                | Secured by mortgages on immovable property of which: SME                       | 3                              | 3                           | 1                    |   | 3                              | 3                           | 1                    |  |
|                | or which: SME<br>Exposures in default  | 0                              |                             |                      |   |                                | 0                           |                      |  |
|                | Items associated with particularly high risk                                   | 0                              |                             |                      | · ·   |                                | 0                           |                      |  |
|                | Covered bonds  | ŏ                              | o o                         |                      |   | ő                              | ŏ                           | l ő                  |  |
|                | Claims on institutions and corporates with a ST credit assessment              | 0                              | 0                           | 0                    |   | ō                              | 0                           | 0                    |  |
|                | Collective investments undertakings (CIU)                                      | 1                              | 1                           | 1                    |   | 1                              | 1                           | 1                    |  |
|                | Equity   | 0                              | 0                           | 0                    |   | 0                              | 0                           | 0                    |  |
|                | Other exposures  | 0                              | 0                           |                      |   | 0                              | 0                           | 0                    |  |
|                | Character diseased Technol   |                                |                             |                      |   |                                |                             |                      |  |

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

|        |  | (2) Total value adjustments an<br>exposures, but includes gener   |                             | unterparty excludes those for s   | ecuristisation exposures, additio             | nal valuation adjustments (AVA   | s) and other own funds reduc  | tions related to the  |   |
|--------|--|---|-----------------------------|---|---|--|---|---|---|
|        |  |   |                             |   | Standardise                                   | d Approach   |   |   |   |
|        |  |   | As of 31                    | /03/2021  |   |  | As of 30  | /06/2021  |   |
|        |  | Original Exposure <sup>1</sup>  | Exposure Value <sup>1</sup> | Risk exposure amount  | Value adjustments and provisions <sup>2</sup> | Original Exposure <sup>1</sup>   | Exposure Value <sup>1</sup>   | Risk exposure amount  | Value adjustments and provisions <sup>2</sup> |
| FRANCE | Control incommends to control and IAP. No.  Control incommends to control incommends  Public active entities  Public active entities  Public active entities  Public active entities  Control incommends incommends  Incommend | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>49<br>1<br>1<br>2<br>0<br>0<br>0<br>0<br>1<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 12                          | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>11<br>1<br>4<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 |   | 0<br>0<br>0<br>0<br>0<br>0<br>125<br>8<br>9<br>1<br>1<br>2<br>2<br>0<br>0<br>0<br>0<br>1<br>1<br>2<br>0<br>0<br>1<br>1<br>2<br>0<br>0<br>1<br>0<br>1 | 0<br>0<br>0<br>0<br>0<br>17<br>1<br>1<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>11<br>1<br>4<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0   |
|        | Standardised Total <sup>2</sup>  |   |                             |   | 0   |  |   |   | 0   |

(I) Organi operate, utilité Epparer vales, in reporte la des tales pins accourt any effect due to cost connection fictors or cost cin elligation behaviours (e.g. authentitus effects).
(2) Tale vius applicaments and provisors per convey of countryparty exclusion from the scendition exposures, additional substantion applicaments ((ridge) and other cost fronts reductions visible to the operations.) (1) Tale vius applicaments and provisors per country of countryparty exclusion from the scendition of country parts o



CANADA

#### 2021 EU-wide Transparency Exercise

## Credit Risk - Standardised Approach Landesbank Baden-Württemberg

|            | Landesbank Baden-Württemberg  |  |   |   |   |   |   |   |  |
|------------|---|--|---|---|---|---|---|---|--|
|            |   |  |   |   | Standardise                                   | d Approach  |   |   |  |
|            |   |  | As of 31  | 03/2021                                 |   |   | As of 30  | 06/2021   |  |
|            | (min FIII) %)   | Original Exposure <sup>s</sup>   | Exposure Value <sup>1</sup>   | Risk exposure amount                    | Value adjustments and provisions <sup>2</sup> | Original Exposure <sup>1</sup>  | Exposure Value <sup>1</sup>   | Risk exposure amount  | Value adjustments and<br>provisions <sup>2</sup> |
| LUXEMBOURG | Control communities or central behaviors of the system of | 0<br>0<br>0<br>0<br>134<br>130<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 000000000000000000000000000000000000000 | 0   | 0<br>0<br>0<br>0<br>0<br>130<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>1<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>17<br>14<br>0<br>0<br>0<br>0<br>0<br>0<br>2<br>2<br>1<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>14<br>0<br>0<br>0<br>0<br>0<br>4<br>1<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0  |
|            |   | (1) Original exposure, unlike E  | xposure value, is reported bef  | ore taking into account any eff         | ect due to credit conversion fact             | ors or credit risk mitigation tech  | rriques (e.g. substitution effe   | ts).  |  |

|             |  |  |  |  | Standardis                                    | d Approach  |  |   |   |
|-------------|--|--|--|--|---|---|--|---|---|
|             |  |  | As of 31   | /03/2021   |   |   | As of 30                               | /06/2021  |   |
|             | (min EUR. %)   | Original Exposure <sup>t</sup>   | Exposure Value <sup>1</sup>  | Risk exposure amount   | Value adjustments and provisions <sup>2</sup> | Original Exposure <sup>1</sup>  | Exposure Value <sup>1</sup>            | Risk exposure amount  | Value adjustments and provisions <sup>2</sup> |
| SWITZERLAND | Central overmentals or central basics  Bassical overmental or central attentions  and a second consumers or rock at antibities  shadulated a forestiment Basics  behavioral or central central central  central central central central  central central central  central central central  central central central  central central  central central  cen | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>588<br>25<br>44<br>17<br>17<br>0<br>0<br>0<br>0 | 7<br>0<br>0<br>0<br>0<br>9<br>9<br>7<br>21<br>1<br>1<br>1<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0<br>25<br>6<br>16<br>1<br>1<br>6<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0   | 0<br>0<br>0<br>0<br>0<br>0<br>66<br>62<br>28<br>42<br>2<br>1<br>1<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 20 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>23<br>35<br>14<br>1<br>6<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0   |
| <u> </u>    | Standardised Total <sup>2</sup>  |  |  |  | 0   |   |  |   | 0   |

O (1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convenience fectors or credit risk mitigation bachrisques (e.g., substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitization exposures, additional valuation adjustments (IMAs) and other own funds inductions related to the

|         |  | exposures, but includes gene   | ral credit risk adjustments.   |   |   |  |   |   |   |
|---------|--|--|--|---|---|--|---|---|---|
|         |  |  |  |   | Standardisc                                   | d Approach   |   |   |   |
|         |  |  | As of 31;  | 03/2021   |   |  | As of 30  | /06/2021  |   |
|         | (min EUR. %)   | Original Exposure <sup>1</sup>                                       | Exposure Value <sup>1</sup>  | Risk exposure amount                                  | Value adjustments and provisions <sup>2</sup> | Original Exposure <sup>1</sup>                                       | Exposure Value <sup>1</sup>   | Risk exposure amount  | Value adjustments and provisions <sup>2</sup> |
| AUSTRIA | Control coverments or control hashed control c | 0<br>0<br>0<br>11<br>75<br>8<br>8<br>4<br>1<br>1<br>2<br>0<br>0<br>0 | 2<br>0<br>0<br>0<br>11<br>194<br>2<br>2<br>2<br>2<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>2<br>137<br>2<br>1<br>1<br>0<br>0<br>0 | 0   | 0<br>0<br>0<br>0<br>9<br>57<br>57<br>4<br>1<br>2<br>2<br>0<br>0<br>0 | 2<br>0<br>0<br>0<br>9<br>170<br>2<br>2<br>2<br>2<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>2<br>123<br>2<br>1<br>1<br>0<br>0<br>0<br>0 | 0   |

|                                    | exposures, but includes gene   | ral credit risk adjustments. |                      |   |                                |                             |                      |   |
|------------------------------------|--------------------------------|------------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
|                                    |                                |                              |                      | Standardise                                   | d Approach                     |                             |                      |   |
|                                    |                                | As of 31;                    | 03/2021              |   |                                | As of 30/                   | 06/2021              |   |
|                                    | Original Exposure <sup>1</sup> | Exposure Value <sup>t</sup>  | Risk exposure amount | Value adjustments and provisions <sup>2</sup> | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments an<br>provisions <sup>2</sup> |
| (min EUR. %)                       |                                |                              |                      |   |                                |                             |                      |   |
| al banks<br>il authorities         | 0                              | 0                            | 0                    |   | 0                              | 0                           | 0                    |   |
|                                    | 0                              | 0                            | 0                    |   | 0                              | 0                           | 0                    |   |
|                                    | 0                              | 0                            | 0                    |   |                                |                             | 0                    |   |
|                                    | o o                            | o o                          | o o                  |   | o o                            | ő                           | ŏ                    |   |
|                                    | 5                              | 0                            | 0                    |   | 4                              | 0                           | 0                    |   |
|                                    | 0                              | 0                            | 0                    |   | 0                              | 0                           | 0                    |   |
|                                    | 0                              | 0                            | 0                    |   | 0                              | 0                           | 0                    |   |
|                                    | 0                              | 0                            | 0                    |   | 0                              | 0                           | 0                    |   |
| ovable property                    | U                              | U                            | 0                    |   | 0                              |                             | 0                    |   |
|                                    | 0                              | 0                            | 0                    | 0   | 0                              |                             | 0                    |   |
| arly high risk                     | ō                              | ō                            | ō                    |   | ō                              | ō                           | ō                    |   |
|                                    | 0                              | 0                            | 0                    |   | 0                              | 0                           | 0                    |   |
| orates with a ST credit assessment | 0                              | 0                            | 0                    |   | 0                              | 0                           | 0                    |   |
| kinos (CIU)                        | 0                              | 0                            | 0                    |   | 0                              | 0                           | 0                    |   |
|                                    | 0                              | 0                            | 0                    |   | 0                              | 0                           | 0                    |   |
|                                    |                                |                              |                      |   | 0                              |                             | 0                    |   |
|                                    |                                |                              |                      |   |                                |                             |                      |   |

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

(2) Total value adjustments and provisions per country of counterparty excludes those for securidation exposures, additional valuation adjustments (AVA) and other own funds reductions related to the

|              |   | exposures, but includes gener  |                             | unarparty excudes cross to a | ecuniciación exposeres, abolico               | rai valuatori alguloritiriti (AliA | ay and done demindred reduc |                      |   |
|--------------|---|--------------------------------|-----------------------------|------------------------------|---|------------------------------------|-----------------------------|----------------------|---|
|              |   |                                |                             |                              | Standardise                                   | d Approach                         |                             |                      |   |
|              |   |                                | As of 31,                   | /03/2021                     |   |                                    | As of 30,                   | /06/2021             |   |
|              |   | Original Exposure <sup>1</sup> | Exposure Value <sup>1</sup> | Risk exposure amount         | Value adjustments and provisions <sup>2</sup> | Original Exposure <sup>1</sup>     | Exposure Value <sup>1</sup> | Risk exposure amount | Value adjustments and provisions <sup>2</sup> |
|              | (min EUR. %) Central governments or central banks                 | 0                              |                             |                              |   | 0                                  |                             | 0                    |   |
|              | Regional governments or local authorities                         | ō                              | 0                           | 0                            |   | 0                                  | 0                           | 0                    |   |
|              | Public sector entities  | 0                              | 0                           | 0                            |   | 0                                  | 0                           | 0                    |   |
|              | Multilateral Development Banks                                    | 0                              | 0                           | 0                            |   | 0                                  | 0                           | 0                    |   |
|              | International Organisations Institutions                          | 0                              | 0                           |                              |   | 0                                  | 0                           | 0                    |   |
|              | Institutions<br>Corporates  | 192                            | 9                           | 51                           |   | 202                                | 0 00                        | 60                   |   |
|              | of which: SME   | 14                             | 17                          | 12                           |   | 14                                 | 12                          | 10                   |   |
|              | Retail  | 1                              | 0                           | 0                            |   | 1                                  | 0                           | 0                    |   |
| NETHERLANDS  | of which: SME   | 0                              | 0                           | 0                            |   | 0                                  | 0                           | 0                    |   |
| NETTIERLANDS | Secured by mortgages on immovable property                        | 2                              | 2                           | 1                            |   | 2                                  | 2                           | 1                    |   |
|              | of which: SME<br>Exposures in default                             | 0                              | 0                           | 0                            |   | 0                                  | 0                           | 0                    |   |
|              | Exposures in default Items associated with particularly high risk | 0                              |                             |                              | 0   | 0                                  |                             | 0                    | 0   |
|              | Covered bonds   | 0                              |                             |                              |   | 0                                  |                             | 0                    |   |
|              | Claims on institutions and corporates with a ST credit assessment | 0                              | 0                           | 0                            |   | 0                                  | 0                           | 0                    |   |
|              | Collective investments undertakings (CIU)                         | 2                              | 2                           | 2                            |   | 2                                  | 2                           | 2                    |   |
|              | Equity  | 0                              | 0                           | 0                            |   | 0                                  | 0                           | 0                    |   |
|              | Other exposures   | 0                              | 0                           |                              |   |                                    |                             | 0                    |   |
|              | Standardised Total <sup>2</sup>                                   |                                |                             |                              |   |                                    |                             |                      | 0   |

|        |  | exposures, but includes gene  |   |   |  |   | ,                           |  |   |
|--------|--|---|---|---|--|---|-----------------------------|--|---|
|        |  |   |   |   | Standardise                                      | d Approach  |                             |  |   |
|        |  |   | As of 31                                | /03/2021  |  |   | As of 30                    | /06/2021   |   |
|        |  | Original Exposure <sup>1</sup>  | Exposure Value <sup>1</sup>             | Risk exposure amount  | Value adjustments and<br>provisions <sup>2</sup> | Original Exposure <sup>1</sup>  | Exposure Value <sup>1</sup> | Risk exposure amount   | Value adjustments and provisions <sup>2</sup> |
| NORWAY | Carties incomments as control and the No. No.  Carties incomments are control and the Section of Carties Incomments and Incomments and Incomments and Incomments and Incomments and Incomments of Section of the Section of Carties of the Section of the Section of the Section of Carties of the Section of the Section of Carties of the Section of the Section of Carties of Carti | 0<br>0<br>0<br>0<br>0<br>0<br>19<br>1<br>1<br>1<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 | 000000000000000000000000000000000000000 | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 |  | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 |                             | 0<br>0<br>0<br>0<br>0<br>4<br>4<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>0 |   |
|        | Standardised Total <sup>2</sup>  | ì   |   |   | 0  |   |                             |  | 0   |

# 2021 EU-wide Transparency Exercise Credit Risk - IRB Approach

|                   |                             | Landesbank Baden-Württemberg  |                  |                        |                                |                |                        |                      |                  |                        |                                |                 |                        |                      |
|-------------------|-----------------------------|---|------------------|------------------------|--------------------------------|----------------|------------------------|----------------------|------------------|------------------------|--------------------------------|-----------------|------------------------|----------------------|
|                   |                             |   |                  |                        |                                |                |                        | IRB Ap               | oproach          |                        |                                |                 |                        |                      |
|                   |                             |   |                  |                        | As of :                        | 30/09/2020     |                        |                      |                  |                        | As of                          | 31/12/2020      |                        |                      |
|                   |                             |   | Original         | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure  | amount                 | Value<br>adjustments | Original I       | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure   | amount                 | Value<br>adjustments |
|                   |                             | (min EUR, %)  |                  | Of which:<br>defaulted |                                |                | Of which:<br>defaulted | provisions           |                  | Of which:<br>defaulted |                                |                 | Of which:<br>defaulted | provisions           |
|                   | Central bar<br>Institutions | iks and central governments   | 78,019<br>73,972 | 0                      | 80,809<br>72,795               | 3,350<br>5.994 | 0 0                    | 2                    | 71,348<br>74,888 | 0                      | 74,539<br>73,834               | 3,367<br>6.032  | 0                      | 3                    |
|                   | Corporates                  |   | 139,905          | 1,150                  | 110,315                        | 44,876         | 0                      | 700                  | 139,241          | 1,253                  | 107,248                        | 45,476          |                        | 1,152                |
|                   |                             | Corporates - Of Which: Specialised Lending<br>Corporates - Of Which: SME  | 21,299<br>13,796 | 1                      | 20,180<br>10.458               | 9,998<br>4.028 | 0                      | 32<br>69             | 21,489<br>13.929 | 0<br>208               | 20,358<br>10.447               | 10,393<br>3.987 | 0                      | 72                   |
|                   | Retail                      | Corporates - Or Willot: Sine  | 0                | 0                      | 0                              | 9,028          | 0                      | 0                    | 0                | 0                      | 0                              | 0               | 0                      | 0                    |
|                   |                             | Retail - Secured on real estate property  | 0                | 0                      | 0                              | 0              | 0                      | 0                    | 0                | 0                      | 0                              | 0               | 0                      | 0                    |
| Consolidated data |                             | Retail - Secured on real estate property - Of Which: SME<br>Retail - Secured on real estate property - Of Which: non-Si | 0                | 0                      | 0                              | 0              | 0                      | 0                    | 0                | 0                      | 0                              | 0               | 0                      | 0                    |
| corisonastea data |                             | Retail - Secured on real estate property - Of Which: non-Sf<br>Retail - Qualifying Revolving                            | 0                | 0                      | 0                              | 0              | 0                      | 0                    | 0                | 0                      | 0                              | 0               | 0                      | 0                    |
|                   |                             | Retail - Other Retail   | ő                | o o                    | ő                              | ő              | ő                      | ő                    | ő                | ő                      | ő                              | o o             | ő                      | o l                  |
|                   |                             | 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<br>Other non a       | redit-obligation assets   | 837              | 0                      | 837                            | 2,362<br>1.322 | 0                      |                      | 838              |                        | 838                            | 2,374<br>1.274  | •                      |                      |
|                   | IRB Total <sup>2</sup>      |   |                  |                        |                                | 57,904         |                        |                      |                  |                        |                                | 58,523          |                        |                      |

(1) Original exposure, unlike Bapoure value, is reported before taking into account any effect due to credit conversion factors or credit risk miligation techniques (e.g. substitution effects).
(2) TRB Total does not include the Secutarisation position unlike in the results prior to the 2019 energia.

|         |  |          |                        |                                |               |                        | IRB Approach As of 30/09/2020 As of 31/12/2020 |            |                        |                                |               |                        |                      |  |  |  |  |  |
|---------|--|----------|------------------------|--------------------------------|---------------|------------------------|--|------------|------------------------|--------------------------------|---------------|------------------------|----------------------|--|--|--|--|--|
|         |  |          |                        | As of                          | 30/09/2020    |                        |  |            |                        | As of                          | 31/12/2020    |                        |                      |  |  |  |  |  |
|         |  | Original | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | e amount               | Value<br>adjustments                           | Original I | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments |  |  |  |  |  |
|         | (min EUR, %)   |          | Of which:<br>defaulted | ******                         |               | Of which:<br>defaulted | provisions                                     |            | Of which:<br>defaulted | -                              |               | Of which:<br>defaulted | provisions           |  |  |  |  |  |
|         | Central banks and central governments  | 65,053   | 0                      | 67,301                         | 2,341         | 0                      | 0  | 56,761     | 0                      | 59,249                         |               | 0                      | 1                    |  |  |  |  |  |
|         | Institutions   | 14,239   | 0                      | 13,581                         | 695           | 0                      | 0  | 14,464     | 0                      | 13,856                         |               | 0                      | 2                    |  |  |  |  |  |
|         | Corporates   | 90,857   | 959                    | 68,742                         | 30,023        | 0                      | 414  | 90,225     | 1,052                  | 66,488                         | 30,141        | 0                      | 866                  |  |  |  |  |  |
|         | Corporates - Of Which: Specialised Lending   | 6,475    | 1                      | 5,849                          | 2,191         | 0                      | 7  | 6,146      | 0                      | 5,823                          | 2,107         | 0                      | 18                   |  |  |  |  |  |
|         | Corporates - Of Which: SME   | 13,175   | 170                    | 10,201                         | 3,910         | 0                      | 65   | 13,233     | 185                    | 10,159                         | 3,839         | 0                      | 96                   |  |  |  |  |  |
|         | Retail   | 0        | 0                      | 0                              | 0             | 0                      | 0  | 0          | 0                      | 0                              | 0             | 0                      | 0                    |  |  |  |  |  |
|         | Retail - Secured on real estate property   |          | 0                      |                                | 0             |                        |  | 0          |                        | 0                              | 0             | 0                      | 0                    |  |  |  |  |  |
| GERMANY | Retail - Secured on real estate property - Of Which: Sh<br>Retail - Secured on real estate property - Of Which: no |          | 0                      |                                |               |                        |  | 0          |                        | 0                              |               |                        | 0                    |  |  |  |  |  |
|         | Retail - Secured on real estate property - Ut which: no<br>Retail - Qualifying Revolving                           | 0        | 0                      | 0                              | 0             | 0                      |  | 0          | 0                      | 0                              |               | 0                      | 0                    |  |  |  |  |  |
|         | Retail - Other Retail  |          | 0                      |                                |               | 0                      |  | 0          | 0                      | 0                              | 0             |                        | 0                    |  |  |  |  |  |
|         | Retail - Other Retail - Of Which: SME  |          | 0                      |                                | o o           | 0                      | , a  | 0          |                        | 0                              |               |                        | 0                    |  |  |  |  |  |
|         | Retail - Other Retail - Of Which: non-SME  | 0        | 0                      | 0                              | 0             | 0                      | o o  | 0          | 0                      | 0                              | 0             | 0                      | 0                    |  |  |  |  |  |
|         | Equity   | 752      | ő                      | 752                            | 2.174         | ő                      | ŏ  | 761        | 0                      | 761                            | 2.192         | 0                      | ő                    |  |  |  |  |  |
|         | Other non credit-obligation assets   |          |                        | -                              |               |                        |  | 122        |                        | 122                            |               |                        |                      |  |  |  |  |  |
|         | IRB Total  |          |                        |                                |               |                        |  |            |                        |                                |               |                        |                      |  |  |  |  |  |

|               |  |          |                        |                                |            |                        | IRB Ap                         | proach |                                |        |            |                             |            |
|---------------|--|----------|------------------------|--------------------------------|------------|------------------------|--------------------------------|--------|--------------------------------|--------|------------|-----------------------------|------------|
|               |  |          |                        | As of :                        | 30/09/2020 |                        |                                |        |                                | As of  | 31/12/2020 |                             |            |
|               |  | Original | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | and        |                        | Original Exposure <sup>1</sup> |        | Exposure<br>Value <sup>1</sup> |        |            | Value<br>adjustments<br>and |            |
|               | (min EUR, %)   |          | Of which:<br>defaulted | Value*                         |            | Of which:<br>defaulted | provisions                     |        | Of which:<br>defaulted         | Value* |            | Of which:<br>defaulted      | provisions |
|               | Central banks and central governments                      | 6,021    | 0                      | 6,031                          | 0          | 0                      | 0                              | 6,100  | 0                              | 6,106  | 0          | 0                           | 0          |
|               | Institutions   | 2,587    | 0                      | 2,584                          | 594        | 0                      | 0                              | 2,655  | 0                              | 2,654  | 570        | 0                           | 0          |
|               | Corporates   | 17,170   | 18                     | 16,600                         | 4,265      | 0                      | 24                             | 16,072 | 16                             | 15,463 | 4,236      | 0                           | 66         |
|               | Corporates - Of Which: Specialised Lending                 | 4,539    | 0                      | 4,397                          | 3,222      | 0                      | 8                              | 4,369  | 0                              | 4,230  | 3,226      | 0                           | 11         |
|               | Corporates - Of Which: SME                                 | 17       | 1                      | - 4                            | 2          | 0                      | 0                              | 17     | 1                              | 4      | 3          | 0                           | 0          |
|               | Retail   | 0        | 0                      | 0                              | 0          | 0                      | 0                              | 0      | 0                              | 0      | 0          | 0                           | 0          |
|               | Retail - Secured on real estate property                   | 0        | 0                      | 0                              | 0          | 0                      | 0                              | 0      | 0                              | 0      | 0          | 0                           | 0          |
| UNITED STATES | Retail - Secured on real estate property - Of Which: SME   | 0        | 0                      | 0                              | 0          | 0                      | 0                              | 0      | 0                              | 0      | 0          | 0                           | 0          |
| ONTIED STATES | Retail - Secured on real estate property - Of Which: non-S | 0        | 0                      | 0                              | 0          | 0                      | 0                              | 0      | 0                              | 0      | 0          | 0                           | 0          |
|               | Retail - Qualifying Revolving                              | 0        | 0                      | 0                              | 0          | 0                      | 0                              | 0      | 0                              | 0      | 0          | 0                           | 0          |
|               | Retail - Other Retail                                      | 0        | 0                      | 0                              | 0          | 0                      | 0                              | 0      | 0                              | 0      | 0          | 0                           | 0          |
|               | Retail - Other Retail - Of Which: SME                      | 0        | 0                      | 0                              | 0          | 0                      |                                | 0      | 0                              | 0      | 0          | 0                           | 0          |
|               | Retail - Other Retail - Of Which: non-SME                  | 0        | 0                      | 0                              | U          | 0                      | 0                              | 0      | 0                              |        | U          | 0                           |            |
|               | Equity   | 46       |                        | 46                             | 96         |                        |                                | 36     |                                | 36     | 80         | 0                           | 0          |
|               | Other non credit-obligation assets                         |          |                        |                                |            |                        |                                |        |                                |        |            |                             |            |
|               | IRB Total  |          |                        |                                |            |                        |                                |        |                                |        |            |                             |            |

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

|                |                  |  |                 |                        |                                |               |                        | IRB Ap               | proach          |                        |                                |              |                        |                             |
|----------------|------------------|--|-----------------|------------------------|--------------------------------|---------------|------------------------|----------------------|-----------------|------------------------|--------------------------------|--------------|------------------------|-----------------------------|
|                |                  |  |                 |                        | As of :                        | 30/09/2020    |                        |                      |                 |                        | As of                          | 31/12/2020   |                        |                             |
|                |                  |  | Original I      | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments | Original I      | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposur | amount                 | Value<br>adjustments<br>and |
|                |                  | (min EUR, %)   |                 | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions           |                 | Of which:<br>defaulted | Value                          |              | Of which:<br>defaulted | provisions                  |
|                |                  | inks and central governments   | 408             | 0                      | 411                            | 33            | 0                      | 0                    | 286             | 0                      | 289                            | 23           | 0                      | 0                           |
|                | Institution      |  | 16,323<br>2.322 | 0                      | 16,268<br>1.765                | 1,059<br>854  | 0                      | 0                    | 17,678<br>2.172 | 0                      | 17,632                         | 1,004<br>984 | 0                      | 1                           |
|                | Corporate        |  |                 | 0                      |                                |               |                        | 5                    | 1,670           |                        | 1,831                          |              |                        | 30                          |
|                |                  | Corporates - Of Which: Specialised Lending<br>Corporates - Of Which: SME | 1,575           | 0                      | 1,275                          | 588           |                        | 4                    | 1,6/0           | 0                      | 1,371                          | 685          | 0                      | 11                          |
|                | Retail           | Corporates - Of Which: SME   | 5               | 0                      | 4                              | 1             |                        | 0                    | ,               | 0                      | 6                              | 2            | 0                      | 0                           |
|                | recum            | Retail - Secured on real estate property                                 |                 | 0                      |                                |               |                        |                      | 0               |                        | 0                              | o o          | o o                    | 0                           |
|                |                  | Retail - Secured on real estate property - Of Which: SME                 | 0               | 0                      |                                |               |                        |                      | 0               |                        | 0                              | 0            |                        | 0                           |
| UNITED KINGDOM |                  | Retail - Secured on real estate property - Of Which: non-St              | 0               | 0                      | 0                              | 0             | 0                      | 0                    | 0               | 0                      | 0                              | 0            | o o                    | 0                           |
|                |                  | Retail - Qualifying Revolving  | ō               | ō                      | ō                              | ō             | ō                      | ō                    | ō               | ō                      | ō                              | ō            | ō                      | ō                           |
|                |                  | Retail - Other Retail  | 0               | 0                      | 0                              | 0             | 0                      | 0                    | 0               | 0                      | 0                              | 0            | 0                      | 0                           |
|                |                  | Retail - Other Retail - Of Which: SME                                    | 0               | 0                      | 0                              | 0             | 0                      | 0                    | 0               | 0                      | 0                              | 0            | 0                      | 0                           |
|                |                  | Retail - Other Retail - Of Which: non-SME                                | 0               | 0                      | 0                              | 0             | 0                      | 0                    | 0               | 0                      | 0                              | 0            | 0                      | 0                           |
|                | Equity           |  | 1               | 0                      | 1                              | 2             | 0                      | 0                    | 1               | 0                      | 1                              | 3            | 0                      | 0                           |
|                |                  | credit-obligation assets   |                 |                        |                                |               |                        |                      |                 |                        |                                |              |                        |                             |
|                | <b>IRB Total</b> |  |                 |                        |                                |               |                        |                      |                 |                        |                                |              |                        |                             |

|         |   |            |                        |                                |               |                        | IRB Ap               | proach     |                        |                                |               |                        |                      |
|---------|---|------------|------------------------|--------------------------------|---------------|------------------------|----------------------|------------|------------------------|--------------------------------|---------------|------------------------|----------------------|
|         |   |            |                        | As of :                        | 30/09/2020    |                        |                      |            |                        | As of                          | 31/12/2020    |                        |                      |
|         |   | Original I | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments | Original I | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments |
|         | (min EUR, %)  |            | Of which:<br>defaulted |                                |               | Of which:<br>defaulted | provisions           |            | Of which:<br>defaulted |                                |               | Of which:<br>defaulted | provisions           |
|         | Central banks and central governments                       | 77         | 0                      | 80                             | 6             | 0                      | 0                    | 77         | 0                      | 79                             | 6             | 0                      | 0                    |
|         | Institutions  | 15,308     | 0                      | 15,303                         | 795           | 0                      | 0                    | 14,696     | 0                      | 14,693                         | 773           | 0                      | 1                    |
|         | Corporates  | 1,116      | 0                      | 1,053                          | 461           | 0                      | 1                    | 1,074      | 0                      | 1,037                          | 488           | 0                      | 9                    |
|         | Corporates - Of Which: Specialised Lending                  | 395        | 0                      | 363                            | 152           | 0                      | 0                    | 434        | 0                      | 396                            | 167           | 0                      | 1                    |
|         | Corporates - Of Which: SME                                  | 76         | 0                      | 76                             | 30            | 0                      | 0                    | 76         | 0                      | 76                             | 33            | 0                      | 0                    |
|         | Retail  | 0          | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
|         | Retail - Secured on real estate property                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
| FRANCE  | Retail - Secured on real estate property - Of Which: SME    | 0          | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
| TIONICE | Retail - Secured on real estate property - Of Which: non-Si | 0          | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
|         | Retail - Qualifying Revolving                               | . 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
|         | Retail - Other Retail                                       | . 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
|         | Retail - Other Retail - Of Which: SME                       |            | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
|         | Retail - Other Retail - Of Which: non-SME                   | 0          | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
|         | Equity  |            | 0                      | 1                              | 1             |                        | 0                    | 2          |                        | 2                              | 2             | 0                      | . 0                  |
|         | Other non credit-obligation assets                          |            |                        |                                |               |                        |                      |            |                        |                                |               |                        |                      |
|         | IRR Total   |            |                        |                                |               |                        |                      |            |                        |                                |               |                        |                      |

#### 2021 EU-wide Transparency Exercise Credit Risk - IRB Approach

|            |  |             |                        |                    |               |                        | IRB Ap               | proach      |                        |                    |               |                        |                   |
|------------|--|-------------|------------------------|--------------------|---------------|------------------------|----------------------|-------------|------------------------|--------------------|---------------|------------------------|-------------------|
|            |  |             |                        | As of              | 0/09/2020     |                        |                      |             |                        | As of 3            | 1/12/2020     |                        |                   |
|            |  | Original    | Exposure <sup>1</sup>  | Exposure           | Risk exposure | amount                 | Value<br>adjustments | Original    | Exposure <sup>1</sup>  | Exposure           | Risk exposure | amount                 | Value<br>adjustme |
|            | (min EUR, %)   |             | Of which:<br>defaulted | Value <sup>t</sup> |               | Of which:<br>defaulted | and<br>provisions    |             | Of which:<br>defaulted | Value <sup>1</sup> |               | Of which:<br>defaulted | and<br>provisio   |
|            | Central banks and central governments                                    | 0           | 0                      | 1                  | 0             | 0                      | 0                    | 0           | 0                      | 1                  | 0             | 0                      | 0                 |
|            | Institutions   | 3,630       | 0                      | 3,630              | 156           | 0                      | 0                    | 3,626       | 0                      | 3,626              | 155           | 0                      | 0                 |
|            | Corporates   | 4,114       | 0                      | 3,947              | 1,925         | 0                      | 2                    | 4,774       | 0                      | 4,559              | 2,275         | 0                      | 32                |
|            | Corporates - Of Which: Specialised Lending<br>Corporates - Of Which: SME | 3,468<br>28 | 0                      | 3,285<br>27        | 1,680<br>17   | 0                      | 2                    | 4,132<br>54 | 0                      | 4,020<br>32        | 2,060<br>20   |                        | 18                |
|            | Corporates - Ut Which: SME<br>Retail                                     | 28          | 0                      | 2/                 | 1/            | 0                      | 0                    | 54          | 0                      | 32                 | 20            | 0                      | 0                 |
|            | Retail - Secured on real estate property                                 | 0           | 0                      | 0                  | 0             | 0                      |                      | 0           | 0                      | 0                  | 0             | 0                      | 0                 |
|            | Retail - Secured on real estate property - Of Which: SME                 | 0           | 0                      |                    | 0             |                        | 0                    |             |                        | 0                  | 0             |                        | 0                 |
| LUXEMBOURG | Retail - Secured on real estate property - Of Which: non-St              | 0           | 0                      | 0                  | 0             | 0                      | 0                    | n           | 0                      | 0                  | 0             | o o                    | 0                 |
|            | Retail - Qualifying Revolving  | ō           | ō                      | ō                  | ō             | ō                      | ō                    | ō           | ō                      | ō                  | ō             | ō                      | ō                 |
|            | Retail - Other Retail  | 0           | 0                      | 0                  | 0             | 0                      |                      | 0           | 0                      |                    | 0             |                        | 0                 |
|            | Retail - Other Retail - Of Which: SME                                    | ō           | ō                      | ō                  | ō             | ō                      | ō                    | ō           | ō                      | ō                  | ō             | ō                      | ō                 |
|            | Retail - Other Retail - Of Which: non-SME                                | 0           | 0                      | 0                  | 0             | 0                      | 0                    | 0           | 0                      | 0                  | 0             | 0                      | 0                 |
|            | Equity   | 0           | 0                      | 0                  | 0             | 0                      | 0                    | 0           | 0                      | 0                  | 0             | 0                      | 0                 |
|            | Other non credit-obligation assets                                       |             |                        |                    |               |                        |                      |             |                        |                    |               |                        |                   |
|            | IRB Total  |             |                        |                    |               |                        |                      |             |                        |                    |               |                        |                   |

|             |                                       |  |              |                        |                                |               |                        | IRB Ap               | proach       |                        |                                |               |                        |                      |
|-------------|---------------------------------------|--|--------------|------------------------|--------------------------------|---------------|------------------------|----------------------|--------------|------------------------|--------------------------------|---------------|------------------------|----------------------|
|             |                                       |  |              |                        | As of                          | 30/09/2020    |                        |                      |              |                        | As of                          | 31/12/2020    |                        |                      |
|             |                                       |  | Original     | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments | Original I   | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments |
|             |                                       | (min EUR, %)   |              | Of which:<br>defaulted | Value*                         |               | Of which:<br>defaulted | provisions           |              | Of which:<br>defaulted | Value*                         |               | Of which:<br>defaulted | and<br>provisions    |
|             | Central banks and cen<br>Institutions | tral governments   | 299<br>4,400 | 0                      | 499<br>4,345                   | 0<br>582      | 0                      | 0                    | 610<br>4,070 | 0                      | 824<br>4.066                   | 0<br>602      | 0                      | 0                    |
|             | Corporates                            |  | 3,282        | 1                      | 2,331                          | 1.038         | 0                      | 2                    | 2,882        | 1                      | 1,840                          | 927           | 0                      | 9                    |
|             |                                       | - Of Which: Specialised Lending  | 24           | ō                      | 24                             | 3             | ō                      | ō                    | 24           | ō                      | 24                             | 3             | ō                      | ō                    |
|             |                                       | - Of Which: SME  | 140          | 0                      | 89                             | 31            | 0                      | 0                    | 149          | 0                      | 84                             | 23            | 0                      | 0                    |
|             | Retail                                |  | 0            | 0                      | 0                              | 0             | 0                      | 0                    | 0            | 0                      | 0                              | 0             | 0                      | 0                    |
|             | Ketaii - S                            | ecured on real estate property  Retail - Secured on real estate property - Of Which: SME | 0            | 0                      | 0                              | 0             | 0                      | 0                    | 0            | 0                      | 0                              | 0             | 0                      | 0                    |
| SWITZERLAND |                                       | Retail - Secured on real estate property - Of Which: non-St                              | 0            | 0                      | 0                              | 0             | 0                      | 0                    | 0            | 0                      | 0                              | 0             | 0                      | 0                    |
|             | Retail - Q                            | ualifying Revolving  | ō            | ō                      | ō                              | 0             | ō                      | ō                    | ō            | 0                      | ō                              | 0             | ō                      | 0                    |
|             | Retail - C                            | ther 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                    |
|             | Equity                                | Retail - Other Retail - Of Which: non-SME  | 0            | 0                      | 0                              | 0<br>13       | 0                      | 0                    | 0            | 0                      | 0                              | 0<br>13       | 0                      | 0                    |
|             | Other non credit-oblic                | ation assets   |              | 0                      |                                | 13            |                        | 0                    |              |                        |                                | 15            |                        |                      |
|             | IRB Total                             |  |              |                        |                                |               |                        |                      |              |                        |                                |               |                        |                      |

|         |  |             |                        |                                |              |                        | IRB Ap               | proach      |                        |                                |               |                        |                             |
|---------|--|-------------|------------------------|--------------------------------|--------------|------------------------|----------------------|-------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|
|         |  |             |                        | As of                          | 30/09/2020   |                        |                      |             |                        | As of                          | 31/12/2020    |                        |                             |
|         |  | Original    | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposur | e amount               | Value<br>adjustments | Original    | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and |
|         | (min EUR, %)   |             | Of which:<br>defaulted | Value                          |              | Of which:<br>defaulted | provisions           |             | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions                  |
|         | Central banks and central governments                                    | 398         | 0                      | 382                            | 4            | 0                      | 0                    | 1,322       | 0                      | 1,404                          | 4             | 0                      | 0                           |
|         | Institutions   | 2,411       | 0                      | 2,221                          | 227          | 0                      | 0                    | 2,545       | 0                      | 2,358                          | 286           | 0                      | 0                           |
|         | Corporates   | 2,517<br>57 | 47                     | 1,876<br>57                    | 753<br>19    | 0                      | 2                    | 2,631<br>56 | 46                     | 2,021<br>56                    | 949<br>19     | 0                      | 37                          |
|         | Corporates - Of Which: Specialised Lending<br>Corporates - Of Which: SME | 20          | 0                      | 5/                             | 19           | 0                      | 0                    | 22          | 0                      | 56<br>8                        | 19            | 0                      | 0                           |
|         | Retail   | 20          | 0                      | á                              |              | 0                      | 0                    | 0           | 0                      | ů                              | 0             | 0                      | 0                           |
|         | Retail - Secured on real estate property                                 | 0           | 0                      |                                | o o          |                        |                      |             |                        | 0                              | 0             | 0                      | 0                           |
|         | Retail - Secured on real estate property - Of Which: SME                 | 0           | 0                      | 0                              | 0            | 0                      | 0                    | n           | 0                      | 0                              | 0             | 0                      | 0                           |
| AUSTRIA | Retail - Secured on real estate property - Of Which: non-5               | Ö           | ō                      | ō                              | ō            | ō                      | ō                    | ō           | ō                      | ō                              | ō             | ō                      | ō                           |
|         | Retail - Qualifying Revolving  | 0           | 0                      | 0                              | 0            | 0                      |                      | 0           | 0                      | 0                              | 0             | 0                      | 0                           |
|         | Retail - Other Retail  | 0           | 0                      | 0                              | 0            | 0                      | 0                    | 0           | 0                      | 0                              | 0             | 0                      | 0                           |
|         | Retail - Other Retail - Of Which: SME                                    | 0           | 0                      | 0                              | 0            | 0                      | 0                    | 0           | 0                      | 0                              | 0             | 0                      | 0                           |
|         | Retail - Other Retail - Of Which: non-SME                                | 0           | 0                      | 0                              | 0            | 0                      | 0                    | 0           | 0                      | 0                              | 0             | 0                      | 0                           |
|         | Equity   | 0           | 0                      | 0                              |              | 0                      | 0                    | 0           | 0                      | 0                              | 0             | 0                      | 0                           |
|         | Other non credit-obligation assets                                       |             |                        |                                |              |                        |                      |             |                        |                                |               |                        |                             |
|         | IRB Total  |             |                        |                                |              |                        |                      |             |                        |                                |               |                        |                             |

|        |  |  |   |  |   |   | IRB Ap                                  | proach                                  |   |   |  |   |                             |
|--------|--|--|---|--|---|---|---|---|---|---|--|---|-----------------------------|
|        |  |  |   | As of  | 30/09/2020                                      |   |   |   |   | As of                                   | 31/12/2020                                 |   |                             |
|        |  | Original                                     | Exposure <sup>1</sup>                   | Exposure<br>Value <sup>1</sup>                 | Risk exposure                                   | amount .                                | Value<br>adjustments                    | Original                                | Exposure <sup>1</sup>                   | Exposure<br>Value <sup>1</sup>          | Risk exposure                              | amount                                  | Value<br>adjustments<br>and |
|        | (min EUR, %)   |  | Of which:<br>defaulted                  | Value  |   | Of which:<br>defaulted                  | provisions                              |   | Of which:<br>defaulted                  | Value                                   |  | Of which:<br>defaulted                  | provisions                  |
| CANADA | Control banks and control governments Institutions Corporates Corporates Corporates Corporates Corporates Retail Corporates Retail Secured on real exists property Entil Secured on real exists property Retail - Corporate Re | 0<br>3,664<br>585<br>562<br>0<br>0<br>0<br>0 | 0 | 3,664<br>3,665<br>543<br>0<br>0<br>0<br>0<br>0 | 0<br>279<br>298<br>276<br>0<br>0<br>0<br>0<br>0 | 0 | 0 | 3,813<br>673<br>634<br>0<br>0<br>0<br>0 | 000000000000000000000000000000000000000 | 3,813<br>648<br>615<br>0<br>0<br>0<br>0 | 299<br>382<br>356<br>0<br>0<br>0<br>0<br>0 | 0 | 0<br>7<br>1<br>0<br>0<br>0  |
|        | Retail - Other Retail - Of Which: non-SME<br>Equity<br>Other non credit-obligation assets  | ů  | 0                                       | 0  | 1   | 0                                       | 0                                       | 0                                       | 0                                       | 0                                       | 1  | 0                                       | 0                           |
|        | IRB Total  |  |   |  |   |   |   |   |   |   |  |   |                             |

|             |   |            |                        |                                |               |                        | IRB Ap               | proach     |                        |                                |               |                        |                             |
|-------------|---|------------|------------------------|--------------------------------|---------------|------------------------|----------------------|------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|
|             |   |            |                        | As of                          | 30/09/2020    |                        |                      |            |                        | As of                          | 31/12/2020    |                        |                             |
|             |   | Original   | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | : amount               | Value<br>adjustments | Original I | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and |
|             | (min EUR, %)  |            | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions           |            | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions                  |
|             | Central banks and central governments Institutions  | 0<br>1,666 | 0                      | 33<br>1.666                    | 0<br>179      | 0 0                    | 0 0                  | 1 1.701    | 0                      | 31<br>1.703                    | 0<br>181      | 0                      | 0                           |
|             | Corporates  | 3,388      | 3                      | 2,898                          | 1,137         | 0                      | 4                    | 3,455      | 3                      | 2,934                          | 1,182         | 0                      | 15                          |
|             | Corporates - Of Which: Specialised Lending  | 1,000      | 0                      | 941                            | 347           | 0                      | 0                    | 957        | 0                      | 900                            | 322           | 0                      | 1                           |
|             | Corporates - Of Which: SME  | 11         | 0                      | 7                              | 5             | 0                      | 0                    | 11         | 0                      | 7                              | 5             | 0                      | 0                           |
|             | Retail  | 0          | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                           |
|             | Retail - Secured on real estate property  Retail - Secured on real estate property - Of Which: SM |            | 0                      |                                | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                           |
| NETHERLANDS | Retail - Secured on real estate property - Of Which: no   |            | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                           |
|             | Retail - Qualifying Revolving   |            | 0                      | ō                              | 0             | 0                      | ō                    | 0          | 0                      | ō                              | ō             | 0                      | 0                           |
|             | Retail - Other Retail   | 0          | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                           |
| 1           | 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                           |
| 1           | Equity Other non credit-obligation assets   | 1          | 0                      | 1                              | 3             | 0                      |                      | 2          | 0                      | 2                              | 4             | 0                      | 0                           |
| 1           | Other non credit-obligation assets IRB Total  |            |                        |                                |               |                        |                      |            |                        |                                |               |                        |                             |
|             | no rotal  |            |                        |                                |               |                        |                      |            |                        |                                |               |                        |                             |

| (1) Original exposu | ure, unlike Exposur | re value, is reporte | d before taking into accoun | nt any effect due t | o credit conversion | factors or credit r | isk mitigation techn | niques (e.g. substi | tution effects). |
|---------------------|---------------------|----------------------|-----------------------------|---------------------|---------------------|---------------------|----------------------|---------------------|------------------|

|         |   |          |                        |                                |               |                        | IRB Ap               | proach     |                        |                                |               |                        |                      |
|---------|---|----------|------------------------|--------------------------------|---------------|------------------------|----------------------|------------|------------------------|--------------------------------|---------------|------------------------|----------------------|
|         |   |          |                        | As of                          | 30/09/2020    |                        |                      |            |                        | As of                          | 31/12/2020    |                        |                      |
|         |   | Original | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | : amount               | Value<br>adjustments | Original E | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments |
|         | (min EUR, %)  |          | Of which:<br>defaulted | Value*                         |               | Of which:<br>defaulted | provisions           |            | Of which:<br>defaulted | Value*                         |               | Of which:<br>defaulted | provisions           |
|         | Central banks and central governments                       | 87       | 0                      | 87                             | 0             | 0                      | 0                    | 88         | 0                      | 88                             | 0             | 0                      | 0                    |
|         | Institutions  | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
|         | Corporates  | 2,979    | 0                      | 2,969                          | 401           | 0                      | 0                    | 2,940      | 0                      | 2,913                          | 392           | 0                      | 4                    |
|         | Corporates - Of Which: Specialised Lending                  | 135      | 0                      | 125                            | 67            | 0                      | 0                    | 108        | 0                      | 81                             | 53            | 0                      | 0                    |
|         | Corporates - Of Which: SME                                  | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
|         | Retail  | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
|         | Retail - Secured on real estate property                    | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
| NORWAY  | Retail - Secured on real estate property - Of Which: SME    | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
| INUNVAT | Retail - Secured on real estate property - Of Which: non-Si |          | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
|         | Retail - Qualifying Revolving                               | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
|         | Retail - Other Retail                                       | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
| 1       | 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                    |
| 1       | Equity  | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
| 1       | Other non credit-obligation assets                          |          |                        |                                |               |                        |                      |            |                        |                                |               |                        |                      |
| I       | IRB Total   |          |                        |                                |               |                        |                      |            |                        |                                |               | 4                      |                      |

<sup>(1)</sup> Original executes, unlike Execute value, is recorded before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects),

Credit Risk - IRB Approach

|                   |  |                  |                        |                                |                |                        | IRB Ap               | proach           |                        |                                |                |                        |                      |
|-------------------|--|------------------|------------------------|--------------------------------|----------------|------------------------|----------------------|------------------|------------------------|--------------------------------|----------------|------------------------|----------------------|
|                   |  |                  |                        | As of                          | 31/03/2021     |                        |                      |                  |                        | As of                          | 30/06/2021     |                        |                      |
|                   |  | Original         | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposur   | amount                 | Value<br>adjustments | Original E       | xposure <sup>1</sup>   | Exposure<br>Value <sup>1</sup> | Risk exposur   | e amount               | Value<br>adjustments |
|                   | (min EUR, %)   |                  | Of which:<br>defaulted | Value                          |                | Of which:<br>defaulted | provisions           |                  | Of which:<br>defaulted | Value                          |                | Of which:<br>defaulted | provisions           |
|                   | Central banks and central governments Institutions   | 89,973<br>81.004 | 0                      | 93,146<br>80.090               | 3,196<br>6,291 | 0                      | 3<br>9               | 93,479<br>71.671 | 0                      | 96,614<br>70,848               | 3,084<br>7,014 | 0                      | 3                    |
|                   | Corporates   | 142,059          | 1,139                  | 112,010                        | 48,054         | 0                      | 1,071                | 138,544          | 1,279                  | 105,188                        | 44,085         | 0                      | 1,020                |
|                   | Corporates - Of Which: Specialised Lending   | 22,448           | 1                      | 21,457                         | 10,651         | 0                      | 73                   | 22,164           | 36                     | 21,112                         | 10,136         | 0                      | 69                   |
|                   | Corporates - Of Which: SME<br>Retail   | 14,096           | 222                    | 10,749                         | 4,097          | 0                      | 90                   | 14,542           | 231                    | 11,056                         | 3,528          | 0                      | 81                   |
|                   |  | 0                | 0                      | 0                              | 0              | 0                      | 0                    | 0                | 0                      | 0                              | 0              | 0                      | 0                    |
|                   | Retail - Secured on real estate property  Retail - Secured on real estate property - Of Which: SME | 0                | 0                      | 0                              | 0              | 0                      | 0                    | 0                | 0                      | 0                              | 0              | 0                      | 0                    |
| Consolidated data | Retail - Secured on real estate property - Of Which: non-S   |                  | 0                      | 0                              | 0              | 0                      | 0                    | 0                | 0                      | 0                              | 0              | 0                      | 0                    |
|                   | Retail - Qualifying Revolving  | 0                | 0                      |                                | 0              | 0                      | 0                    | 0                | 0                      | 0                              | 0              | 0                      | 0                    |
|                   | 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   | 848              |                        | 848                            | 2,388          | 0                      |                      | 868              |                        | 868                            | 2,430          | 0                      |                      |
|                   | Other non credit-obligation assets   |                  |                        |                                | 1,284          |                        |                      |                  |                        |                                | 1,286          |                        | _                    |
|                   | IRB Total <sup>2</sup>   |                  |                        |                                | 61,212         |                        |                      |                  |                        |                                | 57,898         |                        |                      |

(1) Original expoure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects (2) IRIB Total does not include the Secutarization position unlike in the results prior to the 2019 enercise.

|         |             |   |            |                        |                                |              |                        | IRB Ap               | proach     |                        |                                |              |                        |                      |
|---------|-------------|---|------------|------------------------|--------------------------------|--------------|------------------------|----------------------|------------|------------------------|--------------------------------|--------------|------------------------|----------------------|
|         |             |   |            |                        | As of 3                        | 31/03/2021   |                        |                      |            |                        | As of                          | 30/06/2021   |                        |                      |
|         |             |   | Original I | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposur | amount                 | Value<br>adjustments | Original I | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposur | e amount               | Value<br>adjustments |
|         |             | (min EUR, %)  |            | Of which:<br>defaulted | value.                         |              | Of which:<br>defaulted | provisions           |            | Of which:<br>defaulted |                                |              | Of which:<br>defaulted | provisions           |
|         |             | inks and central governments                                | 71,589     | 0                      | 74,178                         | 2,242        | 0                      | 1                    | 68,807     | 0                      | 71,556                         | 2,137        | 0                      | 1                    |
|         | Institution |   | 15,877     | 0                      | 15,371                         | 693          | 0                      | 2                    | 12,708     | 0                      | 12,184                         | 742          | 0                      | 2                    |
|         | Corporate   |   | 93,395     | 934                    | 70,769                         | 32,010       | 0                      | 819                  | 92,938     | 1,071                  | 68,130                         | 28,869       | 0                      | 780                  |
|         |             | Corporates - Of Which: Specialised Lending                  | 6,462      | 1                      | 5,838                          | 2,438        | 0                      | 18                   | 6,632      | 36                     | 5,673                          | 2,342        | 0                      | 17                   |
|         | Retail      | Corporates - Of Which: SME                                  | 13,321     | 176                    | 10,382                         | 3,935        | 0                      | 87                   | 13,687     | 168                    | 10,619                         | 3,365        | 0                      | 79                   |
|         | Retail      | Retail - Secured on real estate property                    | 0          | 0                      | 0                              | 0            | 0                      | 0                    | 0          | 0                      | 0                              | 0            | 0                      | 0                    |
|         |             | Retail - Secured on real estate property - Of Which: SME    | 0          | 0                      |                                | 0            | 0                      | 0                    |            |                        | 0                              | 0            | 0                      | 0                    |
| GERMANY |             | Retail - Secured on real estate property - Of Which; non-Sh | 0          |                        |                                | 0            |                        |                      |            |                        |                                |              |                        |                      |
|         |             | Retail - Qualifying Revolving                               | 0          | 0                      |                                | 0            | 0                      | 0                    | ő          |                        | 0                              |              | 0                      |                      |
|         |             | Retail - Other Retail                                       | ō          | ō                      | ō                              | 0            | ō                      | ō                    | ō          | ō                      | ō                              | ō            | ō                      | ō                    |
|         |             | Retail - Other Retail - Of Which: SME                       | 0          | 0                      |                                | o o          | 0                      | 0                    | ō          | ō                      | 0                              | o o          | 0                      |                      |
|         |             | Retail - Other Retail - Of Which: non-SME                   | 0          | ō                      | ō                              | 0            | 0                      | 0                    | 0          | 0                      | ō                              | 0            | 0                      | 0                    |
|         | Equity      |   | 782        | 0                      | 782                            | 2,232        | 0                      | 0                    | 783        | 0                      | 783                            | 2,228        | 0                      | 0                    |
|         | Other non   | credit-obligation assets                                    |            |                        |                                |              |                        |                      |            |                        |                                |              |                        |                      |
|         | IRB Total   |   |            |                        |                                |              |                        |                      |            |                        |                                |              |                        |                      |

|               |  |             |                        |                                |               |                        | IRB Ap               | proach      |                        |                                |               |                        |                      |
|---------------|--|-------------|------------------------|--------------------------------|---------------|------------------------|----------------------|-------------|------------------------|--------------------------------|---------------|------------------------|----------------------|
|               |  |             |                        | As of 3                        | 31/03/2021    |                        |                      |             |                        | As of                          | 80/06/2021    |                        |                      |
|               |  | Original I  | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments | Original E  | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments |
|               | (min EUR, %)   |             | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions           |             | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions           |
|               | Central banks and central governments                                    | 10,470      | 0                      | 10,471                         | 0             | 0                      | 0                    | 15,894      | 0                      | 15,893                         | 0             | 0                      | 0                    |
|               | Institutions   | 2,368       | 0                      | 2,368                          | 517           | 0                      | 0                    | 2,033       | 0                      | 2,033                          | 626           | 0                      | 0                    |
|               | Corporates   | 14,672      | 22                     | 14,053                         | 4,324         | 0                      | 67                   | 11,839      | 13                     | 11,250                         | 4,184         | 0                      | 60                   |
|               | Corporates - Of Which: Specialised Lending<br>Corporates - Of Which: SME | 4,866<br>24 | 0                      | 4,729<br>13                    | 3,274         | 0                      | 13                   | 4,654<br>59 | 0                      | 4,544<br>48                    | 3,262<br>30   | 0                      | 11                   |
|               | Corporates - Or Which: SME<br>Retail                                     | 29          | 8                      | 13                             | 1             |                        | 0                    | 59          |                        | 48                             | 30            | 0                      | 0                    |
|               | Retail - Secured on real estate property                                 | 0           | 0                      | 0                              | 0             | 0                      | 0                    | 0           |                        | 0                              | 0             | 0                      | 0                    |
|               | Retail - Secured on real estate property - Of Which: SME                 | 0           |                        |                                | 0             |                        | 0                    | 0           |                        | 0                              |               | 0                      | 0                    |
| UNITED STATES | Retail - Secured on real estate property - Of Which: non-Sh              | 0           | 0                      |                                | 0             |                        | 0                    | 0           |                        | 0                              | 0             | 0                      | 0                    |
|               | Retail - Qualifying Revolving  | 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                                    | ō           | ō                      | ō                              | ō             | ō                      | ō                    | ō           | ō                      | ō                              | ō             | ō                      | ō                    |
|               | Retail - Other Retail - Of Which: non-SME                                | 0           | 0                      | 0                              | 0             | 0                      | 0                    | 0           | 0                      | 0                              | 0             | 0                      | 0                    |
|               | Equity   | 34          | 0                      | 34                             | 75            | 0                      | 0                    | 44          | 0                      | 44                             | 103           | 0                      | 0                    |
| 1             | Other non credit-obligation assets                                       |             |                        |                                |               |                        |                      |             |                        |                                |               |                        |                      |
| 1             | IRB Total  |             |                        |                                |               |                        |                      |             |                        |                                |               |                        |                      |

|                |  |                 |                        |                                |               |                        | IRB Ap               | proach          |                        |                                |               |                        |                             |
|----------------|--|-----------------|------------------------|--------------------------------|---------------|------------------------|----------------------|-----------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|
|                |  |                 |                        | As of 1                        | 1/03/2021     |                        |                      |                 |                        | As of 3                        | 80/06/2021    |                        |                             |
|                |  | Original I      | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments | Original E      | xposure <sup>1</sup>   | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and |
|                | (min EUR, %)   |                 | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions           |                 | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions                  |
|                | Central banks and central governments  | 946             | 0                      | 949                            | 76<br>982     | 0                      | 0                    | 908             | 0                      | 911                            | 73<br>906     | 0                      | 0                           |
|                | Institutions<br>Corporates   | 19,084<br>2,391 | 0                      | 19,051<br>2.218                | 1.032         | 0                      | 29                   | 17,197<br>2,400 | 0                      | 17,180<br>2,235                | 1.083         | 0                      | 29                          |
|                | Corporates - Of Which: Specialised Lending   | 1,842           | 0                      | 1,700                          | 777           | 0                      | 12                   | 1,816           | 0                      | 1,676                          | 800           | 0                      | 12                          |
|                | Corporates - Of Which: SME   | 7               | 0                      | 6                              | 3             | 0                      | 0                    | 4               | 0                      | 4                              | 2             | 0                      | 0                           |
|                | Retail   | 0               | 0                      | 0                              | 0             | 0                      | 0                    | 0               | 0                      | 0                              | 0             | 0                      | 0                           |
|                | Retail - Secured on real estate property   | 0               | 0                      | 0                              | 0             | 0                      | 0                    | 0               | 0                      | 0                              | 0             |                        | 0                           |
| UNITED KINGDOM | Retail - Secured on real estate property - Of Which: SME                                     | 0               | 0                      | 0                              | 0             | 0                      | 0                    | 0               | 0                      | 0                              | 0             |                        | 0                           |
| ONLIED MINODON | Retail - Secured on real estate property - Of Which: non-Si<br>Retail - Qualifying Revolving | 0               | 0                      | 0                              | 0             | 0                      | 0                    | 0               | 0                      | 0                              | 0             |                        | 0                           |
|                | Retail - Other Retail  | 0               | 0                      | 0                              | 0             |                        | 0                    | 0               |                        | 0                              | 0             |                        | 0                           |
|                | Retail - Other Retail - Of Which: SME  | 0               |                        | 0                              |               |                        | 0                    | 0               |                        | 0                              |               |                        |                             |
|                | Retail - Other Retail - Of Which: non-SME  | ő               | 0                      | ő                              | ō             | ő                      | o o                  |                 | ő                      | ő                              | ō             | l ő                    | ő                           |
|                | Equity   | 1               | 0                      | 1                              | 2             | 0                      | ō                    | 2               | 0                      | 2                              | 5             | 0                      | 0                           |
|                | Other non credit-obligation assets   |                 |                        |                                |               |                        |                      |                 |                        |                                |               |                        |                             |

| As of 31/02/2021    Contract banks and central your removal.   12/2   12/2   13 |        |            |   |          |                       |         |              |          | IRB Ap      | proach     |                       |       |              |        |             |
|--|--------|------------|---|----------|-----------------------|---------|--------------|----------|-------------|------------|-----------------------|-------|--------------|--------|-------------|
| Control Lanks and central governments   Property   Control Lanks   Property   Control Lanks   Property   Control Lanks   Property   Control Lanks   Property   Pro   |        |            |   |          |                       | As of 3 | 31/03/2021   |          |             |            |                       | As of | 0/06/2021    |        |             |
| Control banks and control governments   77   6   79   6   6   6   6   6   6   6   6   6  |        |            |   | Original | Exposure <sup>1</sup> |         | Risk exposur | e amount | adjustments | Original I | Exposure <sup>1</sup> |       | Risk exposur | amount | adjustments |
| Testifications   |        |            | (min EUR, %)  |          |                       | Value   |              |          |             |            |                       | Value |              |        |             |
| Corporates   |        | Central ba | nks and central governments                                 | 77       | 0                     | 79      | 6            | 0        | 0           | 96         | 0                     | 182   | 8            | 0      | 0           |
| Copposite Of Which Specialized Landing   Call   0   294   164   0   1   427   0   298   165   0   1  |        |            |   |          | 0                     |         |              | 0        | 1           |            |                       |       |              | 0      | 1           |
| Retail   |        | Corporates |   |          | 0                     |         |              | 0        | 9           |            | 0                     |       |              | 0      | 9           |
| FRANCE   Real - Secured on real estate property   0   0   0   0   0   0   0   0   0  |        |            |   |          | 0                     |         |              | 0        | 1           |            | 0                     |       |              | 0      | 1           |
| FRANCE Retail - Secured on real exists property - Of Which: SNE 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  |        |            | Corporates - Of Which: SME                                  | 76       | 0                     |         | 35           | 0        |             | 112        | 0                     | 112   | 37           | 0      | 0           |
| FRANCE Rotal - Source for rise death groups or of Which 1995 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   |        | Retail     |   | 0        | 0                     |         | 0            | 0        |             | 0          | 0                     | 0     | 0            | 0      | 0           |
| PRANUE  Rotal - Source for real states proporty - Of Which: sense 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  |        |            | Retail - Secured on real estate property                    |          |                       |         | 0            | 0        |             |            |                       | 0     |              | 0      |             |
| Retail cutting Revolving   | FRANCE |            |   |          |                       |         | 0            | 0        |             |            |                       | 0     |              | 0      |             |
| Retail - Other Retail - Control Retail   |        |            | Retail - Secured on real estate property - Ut which: non-Si | 0        |                       |         | 0            | 0        |             | 0          | 0                     | 0     | 0            | 0      | 0           |
| Real - COW Mail - OW Which; DRE 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  |        |            |   | 0        |                       |         | 0            | 0        |             |            |                       | 0     | 0            | 0      | 0           |
| Retail - Other Retail - O'Hindu: non-SHE 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   |        |            |   | 0        | 0                     |         | 0            | 0        |             | 0          | 0                     | ı ö   | 0            | 0      | 0           |
| Equity 1 0 1 1 0 0 3 0 3 5 0 0 Other mon oraclit-obligation assets   |        |            |   | 0        | 0                     | 0       | 0            | 0        | 0           | 0          | 0                     | 0     | 0            | 0      | 0           |
| Other non credit-obligation assets   |        | Equity     | Made - Cord Made - Cr Wildt. Har She                        | 1        | ō                     | 1       | 1            | ō        | ō           | 3          | ō                     | 3     | 5            | ō      | ō           |
| IRB Total  |        |            | credit-obligation assets                                    |          |                       |         |              |          |             |            |                       |       |              |        |             |
|  |        | IRB Total  |   |          |                       |         |              |          |             |            |                       |       |              |        |             |

Credit Risk - IRB Approach

|               |            |   |          |                        |                    |               |                        | IRB Ap               | proach     |                        |                    |               |                        |                    |
|---------------|------------|---|----------|------------------------|--------------------|---------------|------------------------|----------------------|------------|------------------------|--------------------|---------------|------------------------|--------------------|
|               |            | [   |          |                        | As of              | 31/03/2021    |                        |                      |            |                        | As of 3            | 0/06/2021     |                        |                    |
|               |            |   | Original | Exposure <sup>1</sup>  | Exposure           | Risk exposure | amount                 | Value<br>adjustments | Original I | Exposure <sup>1</sup>  | Exposure           | Risk exposure | amount                 | Value<br>adjustmen |
|               |            | (min EUR, %)  |          | Of which:<br>defaulted | Value <sup>1</sup> |               | Of which:<br>defaulted | provisions           |            | Of which:<br>defaulted | Value <sup>1</sup> |               | Of which:<br>defaulted | and<br>provisions  |
|               |            | anks and central governments  | 0        | 0                      | 1                  | 0             | 0                      | 0                    | 0          | 0                      | 1                  | 0             | 0                      | 0                  |
|               | Institutio |   | 3,504    | 0                      | 3,504              | 149           | 0                      | 0                    | 3,332      | 0                      | 3,332              | 150           | 0                      | 0                  |
|               | Corporat   |   | 4,582    | 0                      | 4,368              | 2,091         | 0                      | 32                   | 4,521      | 0                      | 4,275              | 1,908         | 0                      | 32                 |
|               |            | Corporates - Of Which: Specialised Lending  | 3,985    | 0                      | 3,650              | 1,865         | 0                      | 17                   | 3,834      | 0                      | 3,442              | 1,605         | 0                      | 17                 |
|               |            | Corporates - Of Which: SME  | 55       | 0                      | 33                 | 19            | 0                      | 0                    | 54         | 0                      | 32                 | 15            | 0                      | 0                  |
|               | Retail     |   | 0        | 0                      | 0                  | 0             | 0                      | 0                    | 0          |                        | 0                  | 0             | 0                      | 0                  |
|               |            | Retail - Secured on real estate property  | U        | 0                      | 0                  | 0             | 0                      | 0                    | 0          |                        | 0                  | 0             | 0                      |                    |
| LUXEMBOURG    |            | Retail - Secured on real estate property - Of Which: SME<br>Retail - Secured on real estate property - Of Which: non-St | 0        | 0                      | 0                  | 0             | 0                      | 0                    | 0          |                        | 0                  | 0             | 0                      | 0                  |
| EUNEI IDUUITU |            |   | 0        |                        |                    | 0             | 0                      | 0                    |            |                        | 0                  |               | 0                      |                    |
|               |            | Retail - Qualifying Revolving<br>Retail - Other Retail  | 0        |                        |                    | 0             |                        | 0                    |            |                        |                    |               | 0                      | 0                  |
|               |            | Retail - Other Retail Retail - Other Retail - Of Which: SME   | 0        | 0                      | 0                  | 0             |                        | 0                    | 0          |                        | 0                  | 0             | 0                      |                    |
|               |            | Retail - Other Retail - Of Which: non-SME   | 0        |                        |                    | 0             |                        | 0                    |            | 0                      | 0                  |               | 0                      |                    |
|               | Equity     | Ketali - Uther Ketali - Ur Wnich: non-SME   |          | 0                      |                    | 0             |                        | 0                    | 0          | 0                      | 0                  |               | 0                      | 0                  |
|               |            | n credit-obligation assets  | J        |                        |                    | U             |                        |                      |            |                        | J                  |               | 0                      |                    |
|               | IRB Tota   |   |          |                        |                    |               |                        |                      |            |                        |                    |               |                        |                    |

|             |  |          |                        |                                |               |                        | IRB Ap               | proach     |                        |                                |               |                        |                             |
|-------------|--|----------|------------------------|--------------------------------|---------------|------------------------|----------------------|------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|
|             |  |          |                        | As of :                        | 31/03/2021    |                        |                      |            |                        | As of 3                        | 30/06/2021    |                        |                             |
|             |  | Original | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments | Original I | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and |
|             | (min EUR, %)   |          | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions           |            | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions                  |
|             | Central banks and central governments                      | 560      | 0                      | 775                            | 0             | 0                      | 0                    | 357        | 0                      | 558                            | 0             | 0                      | 0                           |
|             | Institutions   | 4,492    | 0                      | 4,528                          | 634           | 0                      | 0                    | 4,261      | 0                      | 4,293                          | 661           | 0                      | 0                           |
|             | Corporates   | 2,692    | 1                      | 1,876                          | 935           | 0                      | 7                    | 2,996      | 1                      | 1,981                          | 936           | 0                      | 8                           |
|             | Corporates - Of Which: Specialised Lending                 | 24       | 0                      | 24                             | 4             | 0                      | 0                    | 24         | 0                      | 24                             | 3             | 0                      | 0                           |
|             | Corporates - Of Which: SME                                 | 153      | 1                      | 120                            | 37            | 0                      | 0                    | 151        | 1                      | 90                             | 21            | 0                      | 0                           |
|             | Retail   | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                           |
|             | Retail - Secured on real estate property                   | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                           |
| SWITZERLAND | Retail - Secured on real estate property - Of Which: SME   | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                           |
| SWITZERDAND | Retail - Secured on real estate property - Of Which: non-S | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                           |
|             | Retail - Qualifying Revolving                              | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                           |
|             | Retail - Other Retail                                      | 0        | 0                      | 0                              | U             | 0                      | 0                    | 0          |                        | 0                              | U             | 0                      | 0                           |
|             | Retail - Other Retail - Of Which: SME                      | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          |                        | 0                              | 0             | 0                      |                             |
|             | Retail - Other Retail - Of Which: non-SME                  | 0        | 0                      | 0                              | 0<br>12       |                        | 0                    | 0          |                        | 0                              | 17            | 0                      |                             |
|             | Equity Other non credit-obligation assets                  | ь        |                        |                                | 12            |                        | - 0                  | 8          | 0                      | 8                              | 17            | - 0                    | -                           |
|             | Other non-dedic-obligation assets                          |          |                        |                                |               |                        |                      |            |                        |                                |               |                        | _                           |

|         |  |                   |                        |                       |                  |                        | IRB Ap               | proach             |                        |                    |                  |                        |                             |
|---------|--|-------------------|------------------------|-----------------------|------------------|------------------------|----------------------|--------------------|------------------------|--------------------|------------------|------------------------|-----------------------------|
|         |  |                   |                        | As of                 | 31/03/2021       |                        |                      |                    |                        | As of              | 30/06/2021       |                        |                             |
|         |  | Original          | Exposure <sup>1</sup>  | Exposure              | Risk exposure    | amount                 | Value<br>adjustments | Original           | Exposure <sup>1</sup>  | Exposure           | Risk exposure    | e amount               | Value<br>adjustments<br>and |
|         | (min EUR, %)   |                   | Of which:<br>defaulted | Value <sup>1</sup>    |                  | Of which:<br>defaulted | provisions           |                    | Of which:<br>defaulted | Value <sup>1</sup> |                  | Of which:<br>defaulted | provisions                  |
|         | Central banks and central governments<br>Institutions<br>Corporates  | 438<br>2,371      | 0<br>38                | 416<br>2,238<br>2,255 | 417              | 0                      | 0                    | 1,135<br>2,100     | 0                      | 1,110<br>2,076     | 6<br>695         | 0                      | 0                           |
|         | Corporates - Of Which: Specialised Lending<br>Corporates - Of Which: SME   | 2,803<br>54<br>24 | 0<br>0                 | 54<br>10              | 1,031<br>18<br>8 | 0                      | 0                    | 2,831<br>123<br>14 | 0                      | 2,127<br>109<br>10 | 1,018<br>33<br>4 | 0                      | 0                           |
|         | Retail Retail - Secured on real estate property  | 0                 | 0                      | 0                     | 0                | 0                      | 0                    | 0                  | 0                      | 0                  | 0                | 0                      | 0                           |
| AUSTRIA | Retail - Secured on real estate property - Of Which: SME<br>Retail - Secured on real estate property - Of Which: non-S1<br>Retail - Qualifying Revolving | 0                 | 0                      | 0                     | 0                | 0                      | 0                    | 0                  | 0                      | 0                  | 0                | 0                      | 0                           |
|         | Retail - Quarrying Revolving<br>Retail - Other Retail<br>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<br>Equity  | 0                 | 0                      | 0                     | 0                | 0                      | 0                    | 0                  | 0                      | 0                  | 0                | 0                      | 0                           |
|         | Other non credit-obligation assets IRB Total   |                   |                        |                       |                  |                        |                      |                    |                        |                    |                  |                        |                             |

|        |                           |   |              |                        |                                |                          |                        | IRB Ap                      | proach       |                        |                                |               |                        |                             |
|--------|---------------------------|---|--------------|------------------------|--------------------------------|--------------------------|------------------------|-----------------------------|--------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|
|        |                           |   |              |                        | As of 3                        | 31/03/2021               |                        |                             |              |                        | As of                          | 30/06/2021    |                        |                             |
|        |                           |   | Original     | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure            | amount                 | Value<br>adjustments<br>and | Original I   | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | e amount               | Value<br>adjustments<br>and |
|        |                           | (min EUR, %)  |              | Of which:<br>defaulted | Value                          |                          | Of which:<br>defaulted | provisions                  |              | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions                  |
|        |                           | nks and central governments                                 | 0            | 0                      | 2<br>3.981                     | 0 347                    | 0                      | 0                           | 0            | 0                      | 2<br>4,254                     | 0             | 0                      | 0                           |
|        | Institution<br>Corporate: |   | 3,981<br>695 | 0                      | 3,981<br>672                   | 347                      | 0                      | 0                           | 4,254<br>711 | 0                      | 4,254<br>690                   | 491           | 0                      |                             |
|        | Corporate                 | Corporates - Of Which: Specialised Lending                  | 660          | 0                      | 640                            | 350                      | 0                      | ,                           | 673          | 0                      | 655                            | 402           | 0                      | 1 1                         |
|        |                           | Corporates - Of Which: SME                                  | 0.00         |                        | 0.0                            | 0                        | 0                      |                             | 0.3          | 0                      | 0.00                           | 0             |                        |                             |
|        | Retail                    | Corporates - Or Wilds. SPE                                  | 0            | 0                      | 0                              | 0                        | 0                      | 0                           | 0            | 0                      | 0                              | 0             | 0                      | 0                           |
|        |                           | Retail - Secured on real estate property                    | 0            | ō                      | ō                              | 0                        | ō                      | ō                           | ō            | ō                      | ō                              | ō             | ō                      | ō                           |
| CANADA |                           | Retail - Secured on real estate property - Of Which: SME    | 0            | 0                      | 0                              | 0                        | 0                      | 0                           | 0            | 0                      | 0                              | 0             | 0                      | 0                           |
| CANADA |                           | Retail - Secured on real estate property - Of Which: non-Si | 0            | 0                      | 0                              | 0                        | 0                      | 0                           | 0            | 0                      | 0                              | 0             | 0                      | 0                           |
|        |                           | Retail - Qualifying Revolving                               | 0            | 0                      | 0                              | 0                        | 0                      | 0                           | 0            | 0                      | 0                              | 0             | 0                      | 0                           |
|        |                           | Retail - Other Retail                                       | 0            | 0                      | 0                              | 0                        | 0                      | 0                           | 0            | 0                      | 0                              | 0             | 0                      | 0                           |
|        |                           | Retail - Other Retail - Of Which: SME                       | 0            | 0                      | 0                              | 0                        | 0                      | 0                           | 0            | 0                      | 0                              | 0             | 0                      | 0                           |
|        |                           | Retail - Other Retail - Of Which: non-SME                   | 0            | 0                      | 0                              | 0                        | 0                      | 0                           | 0            | 0                      | 0                              | 0             | 0                      | 0                           |
|        | Equity                    | credit-obligation assets                                    | 0            | 0                      | - 0                            | 0                        |                        | - 0                         |              | 0                      | 0                              | 0             | 0                      |                             |
|        |                           | Credit-obligation assets                                    |              |                        |                                |                          |                        |                             |              |                        |                                |               |                        |                             |
|        | IRB Total                 |   |              |                        |                                | poorted before taking in |                        |                             |              |                        |                                |               |                        |                             |

|             |             |  |             |                        |                                |               |                        | IRB Ap               | proach      |                        |                                |               |                        |                             |
|-------------|-------------|--|-------------|------------------------|--------------------------------|---------------|------------------------|----------------------|-------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|
|             |             |  |             |                        | As of                          | 31/03/2021    |                        |                      |             |                        | As of                          | 30/06/2021    |                        |                             |
|             |             |  | Original    | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments | Original I  | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments<br>and |
|             |             | (min EUR, %)   |             | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions           |             | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions                  |
|             |             | ks and central governments   | 0           | 0                      | 31                             | 0             | 0                      | 0                    | 0           | 0                      | 29                             | 0             | 0                      | 0                           |
|             | Institution |  | 1,497       | 0                      | 1,499                          | 170           | 0                      | 0                    | 1,240       | 0                      | 1,241                          | 213           | 0                      | 0                           |
|             | Corporates  |  | 3,798       | 3                      | 3,286                          | 1,383         | 0                      | 14                   | 3,479       | 3                      | 3,131                          | 1,263         | 0                      | 14                          |
|             |             | Corporates - Of Which: Specialised Lending<br>Corporates - Of Which: SME | 1,076<br>23 | 0                      | 1,008                          | 348           |                        | 1                    | 1,143<br>18 | 0                      | 1,068<br>13                    | 371           | 0                      | 1                           |
|             | Retail      | Corporates - Or Which: SME   | 23          | 0                      | 1/                             | 6             |                        | 0                    | 18          | 0                      | 13                             | 1 1           | 0                      |                             |
|             | Retail      | Retail - Secured on real estate property                                 | 0           |                        | 0                              | 0             |                        | 0                    | 0           |                        | 0                              |               | 0                      | 0                           |
|             |             | Retail - Secured on real estate property - Of Which: SME                 | 0           | 0                      |                                | 0             |                        | 0                    |             |                        | 0                              |               | 0                      |                             |
| NETHERLANDS |             | Retail - Secured on real estate property - Of Which: non-St              | n           | 0                      | 0                              | 0             | 0                      | 0                    | 0           | 0                      | 0                              | 1 0           | 0                      | o o                         |
|             |             | Retail - Qualifying Revolving  | 0           | 0                      | 0                              | 0             | 0                      | 0                    | 0           | 0                      | 0                              | 0             | 0                      | 0                           |
|             |             | Retail - Other Retail  | ō           | ō                      | ō                              | ō             | ō                      | ō                    | ō           | ō                      | ō                              | 0             | ō                      | ō                           |
|             |             | Retail - Other Retail - Of Which: SME                                    | 0           | ō                      | ō                              | 0             | ō                      | ō                    | 0           | ō                      | ō                              | 0             | ō                      | 0                           |
|             |             | Retail - Other Retail - Of Which: non-SME                                | o           |                        |                                | 0             |                        | 0                    | 0           |                        | 0                              | 0             | 0                      |                             |
|             | Equity      |  | 1           | 0                      | 1                              | 1             | 0                      | 0                    | 2           | 0                      | 2                              | 2             | 0                      | 0                           |
|             | Other non o | credit-obligation assets   |             |                        |                                |               |                        |                      |             |                        |                                |               |                        |                             |

|        |            |  |          |                        |                                |               |                        | IRB Ap               | proach     |                        |                                |               |                        |                      |
|--------|------------|--|----------|------------------------|--------------------------------|---------------|------------------------|----------------------|------------|------------------------|--------------------------------|---------------|------------------------|----------------------|
|        |            |  |          |                        | As of                          | 31/03/2021    |                        |                      |            |                        | As of                          | 30/06/2021    |                        |                      |
|        |            |  | Original | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | : amount               | Value<br>adjustments | Original I | Exposure <sup>1</sup>  | Exposure<br>Value <sup>1</sup> | Risk exposure | amount                 | Value<br>adjustments |
|        |            | (min EUR, %)   |          | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions           |            | Of which:<br>defaulted | Value                          |               | Of which:<br>defaulted | provisions           |
|        |            | anks and central governments   | 86       | 0                      | 86                             | 0             | 0                      | 0                    | 86         | 0                      | 86                             | 0             | 0                      | 0                    |
|        | Institutio |  | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0<br>2.730 | 0                      | 0                              | 0             | 0                      | 0                    |
|        | Corporate  |  | 2,848    |                        | 2,821                          | 383           |                        | 4                    |            |                        | 2,703                          | 351           | 0                      | 3                    |
|        |            | Corporates - Of Which: Specialised Lending<br>Corporates - Of Which: SME | 109      | 0                      | 82                             | 54            |                        | 0                    | 106        | 0                      | 80                             | 52            | 0                      | 0                    |
|        | Retail     | Corporates • Or Willot: SHE  | 0        | 0                      |                                | 0             |                        | 0                    |            |                        | 0                              | 0             | 0                      | 0                    |
|        | recuir     | Retail - Secured on real estate property                                 | n        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
|        |            | Retail - Secured on real estate property - Of Which: SME                 | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
| NORWAY |            | Retail - Secured on real estate property - Of Which: non-Si              | ō        | ō                      | ō                              | ō             | ō                      | ō                    | ō          | ō                      | ō                              | ō             | ō                      | ō                    |
|        |            | Retail - Qualifying Revolving  | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
|        |            | Retail - Other Retail  | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
|        |            | Retail - Other Retail - Of Which: SME                                    | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
|        |            | Retail - Other Retail - Of Which: non-SME                                | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 0             | 0                      | 0                    |
|        | Equity     |  | 0        | 0                      | 0                              | 0             | 0                      | 0                    | 0          | 0                      | 0                              | 1             | 0                      | 0                    |
|        |            | redit-obligation assets  |          |                        |                                |               |                        |                      |            |                        |                                |               |                        |                      |
|        | IRB Total  |  |          |                        |                                |               |                        |                      |            |                        |                                |               |                        |                      |



General governments exposures by country of the counterparty

|  |                  |  |  |                            |  | Lar   | ndesbank Baden-Württer        | nberg               |                   |                  |                     |                |                |                                  |
|--|------------------|--|--|----------------------------|--|---|-------------------------------|---------------------|-------------------|------------------|---------------------|----------------|----------------|----------------------------------|
|  |                  |  |  |                            |  |   | As of 31/12/2020              |                     |                   |                  |                     |                |                |                                  |
|  |                  |  |  |                            |  | Direc   | t exposures                   |                     |                   |                  |                     |                |                |                                  |
|  | (mln EUR)        |  |  | On balance sl              | heet   |   |                               |                     | Deriva            | tives            |                     | Off balar      | ıce sheet      |                                  |
|  |                  |  |  |                            |  |   |                               |                     |                   |                  |                     |                |                |                                  |
|  |                  |  |  |                            |  |   |                               |                     |                   |                  |                     | Off-balance si | neet exposures |                                  |
|  |                  |  |  |                            |  |   |                               | Derivatives with po | sitive fair value | Derivatives with | negative fair value |                |                |                                  |
|  |                  |  |  |                            |  |   |                               |                     |                   |                  |                     |                |                |                                  |
|  |                  |  | Total carrying amount of                         |                            |  |   |                               |                     |                   |                  |                     |                |                | Risk weighted<br>exposure amount |
| Residual Maturity                          | Country / Region | Total gross carrying amount of non-<br>derivative financial assets | non-derivative financial<br>assets (net of short |                            |  |   |                               |                     |                   |                  |                     |                |                |                                  |
|  |                  |  | positions)                                       |                            |  |   |                               |                     |                   |                  |                     | Nominal        | Provisions     |                                  |
|  |                  |  |  | of which: Financial assets | of which: Financial assets<br>designated at fair value | of which: Financial assets at<br>fair value through other | or which: Financial assets at | Carrying amount     | Notional amount   | Carrying amount  | Notional amount     |                |                |                                  |
|  |                  |  |  | held for trading           | through profit or loss                                 | comprehensive income                                      | amortised cost                |                     |                   | , 3              |                     |                |                |                                  |
|  |                  |  |  |                            |  |   |                               |                     |                   |                  |                     |                |                |                                  |
|  |                  |  |  |                            |  |   |                               |                     |                   |                  |                     |                |                |                                  |
| [ 0 - 3M [<br>[ 3M - 1Y [                  |                  | 1,000  | 1,000<br>0                                       | 0                          | 0  | 0   | 1,000                         | 0                   | 0                 | 0                | 0                   | 0              | 0              |                                  |
| [ 1Y - 2Y [                                |                  | 43   | 43<br>0  | 0                          | 0  | 0   | 43<br>0                       | 0                   | 0                 | 0                | 0                   | 0              | 0              |                                  |
| [ 2Y - 3Y [<br>[3Y - 5Y [                  | Austria          | 14   | 14   | 0                          | 0  | 0   | 14                            | 0                   | 0                 | 0                | 0                   | 0              | 0              |                                  |
| [5Y - 10Y [<br>[10Y - more                 |                  | 95<br>222  | 95<br>222  | 0<br>92                    | 0  | 64<br>130   | 31<br>0                       | 0                   | 10<br>0           | -1<br>0          | 10<br>0             | 0              | 0              |                                  |
| Total<br>[ 0 - 3M [<br>[ 3M - 1Y [         |                  | 1,374  | 1,374<br>0                                       | 92                         | 0  | 0   | 1,088                         | 0                   | 0                 | 0                | 0                   | 0              | 0              | 0                                |
| [ 1Y - 2Y [<br>[ 2Y - 3Y [                 | Belgium          | 5 0  | 5  | 5<br>0                     | 0  | 0   | 0                             | 0                   | 0                 | 0                | 0                   | 0              | 0              |                                  |
| [3Y - 5Y [<br> 5Y - 10Y                    | Beigium          | 0<br>366   | 0<br>366   | 0                          | 0  | 0<br>366  | 0                             | 0                   | 0                 | 0                | 0                   | 0              | 0              |                                  |
| [10Y - more<br>Total                       |                  | 166<br>538<br>0  | 148<br>519<br>0                                  | 166<br>172<br>0            | 0  | 366<br>0  | 0<br>0                        | 0                   | 0                 | 0                | 0<br>0              | 0              | 0 0            | 0                                |
| [ 0 - 3M  <br>[ 3M - 1Y  <br>[ 1Y - 2Y     |                  | 0<br>135   | 0<br>135   | 0                          | 0  | 0<br>135  | 0                             | 0                   | 0                 | 0                | 0                   | 0              | 0              |                                  |
| [ 2Y - 3Y [<br>[ 3Y - 5Y [                 | Bulgaria         | 21<br>0  | 21<br>0  | 0                          | 0  | 21<br>0   | 0                             | 0                   | 0                 | 0                | 0                   | 0              | 0              |                                  |
| [5Y - 10Y  <br>[10Y - more<br>Total        |                  | 29   | 29 186   | 29<br><b>29</b>            | 0  | 0 157   | 0                             | 0                   | 0                 | 0                | 0                   | 0              | 0              | 0                                |
| 「0-3M「<br>「3M-1Y「<br>「1Y-2Y「               |                  | 0  | 0  | 0                          | 0  | 0   | 0                             | 0                   | 0                 | 0                | 0                   | 0              | 0              |                                  |
| [ 2Y - 3Y [<br>[ 3Y - 5Y [<br>[ 5Y - 10Y [ | Cyprus           | 0  | 0  | 0                          | 0  | 0   | 0                             | 0                   | 0                 | 0                | 0                   | 0              | 0              |                                  |
|  |                  | 4<br>26<br>30  | 4<br>26  | 4<br>26<br>30              | 0  | 0   | 0                             | 0                   | 0                 | 0                | 0                   | 0              | 0              | 0                                |
| [ 0 - 3M [<br>[ 3M - 1Y [                  |                  | 30   | 30   | 30                         | 0  | 0   | 0                             | 0                   | 0                 | 0                | 0                   | ď              | 0              | 0                                |
| [ 1Y - 2Y [<br>[ 2Y - 3Y [                 | Czech Republic   |  |  |                            |  |   |                               |                     |                   |                  |                     |                |                |                                  |
| [3Y - 5Y  <br>[5Y - 10Y  <br>[10Y - more   |                  |  |  |                            |  |   |                               |                     |                   |                  |                     |                |                |                                  |
| Total<br>[ 0 - 3M [                        |                  | 0  | 0  | 0                          | 0  | 0   | 0                             | 0                   | 0                 | 0                | 0                   | 0              | 0              |                                  |
| [ 3M - 1Y [                                |                  | 0  | 0  | 0                          | 0  | 0   | 0                             | 0                   | 0                 | 0                | 0                   | 0              | 0              |                                  |
| [3Y - 5Y [                                 | Denmark          | 0 0  | 0  | 0                          | 0  | 0   | o<br>o                        | 0                   | 0                 | 0                | 0                   | 0              | 0              |                                  |
| [10Y - more<br>Total                       |                  | 0  | 0  | 0                          | 0  | 0   | 0                             | 0                   | 0                 | 0                | 0                   | 0              | 0              | 0                                |
| [ 0 - 3M [<br>  3M - 1Y  <br>  1Y - 2Y     |                  |  |  |                            |  |   |                               |                     |                   |                  |                     |                |                |                                  |
| 1 2Y - 3Y I<br>13Y - 5Y I                  | Estonia          |  |  |                            |  |   |                               |                     |                   |                  |                     |                |                |                                  |
|  |                  |  |  |                            |  |   |                               |                     |                   |                  |                     |                |                |                                  |
| IUGI                                       |                  |  |  |                            |  |   |                               |                     |                   |                  |                     |                |                |                                  |



General governments exposures by country of the counterparty

|  |                  |  |  |                            |  | La   | ndesbank Baden-Württer        | nberg                |                              |                  |                           |                |               |                               |
|--|------------------|--|--|----------------------------|--|--|-------------------------------|----------------------|------------------------------|------------------|---------------------------|----------------|---------------|-------------------------------|
|  |                  |  |  |                            |  |  | As of 31/12/2020              |                      |                              |                  |                           |                |               |                               |
|  |                  |  |  |                            |  | Dire   | ct exposures                  |                      |                              |                  |                           |                |               |                               |
|  | (mln EUR)        |  |  | On balance sl              | neet   |  |                               |                      | Deriva                       | tives            |                           | Off balar      | ice sheet     |                               |
|  | (min Eok)        |  |  |                            |  |  |                               |                      |                              |                  |                           |                |               | 1                             |
|  |                  |  |  |                            |  |  |                               |                      |                              |                  |                           | Off-balance sh | eet exposures |                               |
|  |                  |  |  |                            |  |  |                               | Derivatives with pos | sitive fair value            | Derivatives with | negative fair value       |                |               |                               |
|  |                  |  |  |                            |  |  |                               |                      |                              |                  |                           |                |               |                               |
|  |                  |  |  |                            |  |  |                               |                      |                              |                  |                           |                |               | Risk weighted exposure amount |
| Residual Maturity                                  | Country / Region | Total gross carrying amount of non-<br>derivative financial assets | Total carrying amount of<br>non-derivative financial |                            |  |  |                               |                      |                              |                  |                           |                |               | exposure amount               |
|  |                  | derivative financial assets  | assets (net of short positions)                      |                            |  |  |                               |                      |                              |                  |                           | Nominal        | Provisions    |                               |
|  |                  |  |  | of which: Financial assets |  | of which: Financial assets at                    | or which: Financial assets at |                      |                              | Committee annual |                           |                |               |                               |
|  |                  |  |  | held for trading           | designated at fair value<br>through profit or loss | fair value through other<br>comprehensive income | amortised cost                | Carrying amount      | Notional amount              | Carrying amount  | Notional amount           |                |               |                               |
|  |                  |  |  |                            |  |  |                               |                      |                              |                  |                           |                |               |                               |
|  |                  |  |  |                            |  |  |                               |                      |                              |                  |                           |                |               |                               |
| [0-3M]<br>[3M-1Y]                                  |                  | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                            | 0                | 0                         | 0              | 0             |                               |
| [ 1Y - 2Y [  |                  | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                            | 0                | 0                         | 0              | 0             |                               |
| 1 2Y - 3Y I<br>13Y - 5Y I<br>15Y - 10Y I           | Finland          | 0<br>16  | 0<br>16  | 0                          | 0  | 0  | 0<br>16                       | 0                    | 0                            | 0                | 0                         | 0              | 0             |                               |
| [10Y - more<br>Total                               |                  | 16   | 16   | 0                          | 0  | 0  | 0<br>16                       | 0                    | 0                            | 0                | 0                         | 0              | 0             | 0                             |
| [ 0 - 3M [   |                  | 0 0  | 0 0  | 0                          | 0  | 0  | 0 0                           | 0                    | 0                            | 0                | 0                         | 0              | 0             |                               |
| [ 1Y - 2Y [  | France           | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                            | 0                | 0                         | 0              | 0             |                               |
|  |                  | 0<br>11<br>12  | 11 12  | 0<br>11                    | 0  | 0  | 0                             | 0                    | 0                            | 0                | 0                         | 0              | 0             | 0                             |
| [ 0 - 3M [<br>[ 3M - 1Y [                          |                  | 811  | 810<br>494   | 0<br>40                    | 4 0  | 227<br>127                                       | 580<br>327                    | 260<br>100           | 11,974<br>2,645              | -13<br>-10       | 1,665<br>901              | 305<br>29      | 0             |                               |
| [ 1Y - 2Y [  | Germany          | 1,102<br>715<br>1,040<br>5,952                                     | 1,102<br>715<br>1,040<br>5,952                       | 0<br>7                     | 0<br>167   | 336<br>234<br>418<br>1,904                       | 744<br>306<br>442<br>2,552    | 213<br>88<br>67      | 937<br>956<br>1,342<br>4,222 | -3<br>-10<br>-62 | 20<br>386<br>569<br>2,611 | 27<br>59<br>92 | 0             |                               |
| [5Y - 10Y [<br>[10Y - more                         |                  | 7.286  | 7,269  | 90<br>300<br>1,705         | 89<br>594<br>191                                   | 1,180  | 4,209                         | 298<br>5,145         | 4,222<br>9,094               | -270<br>-500     | 2,611<br>2,192            | 31<br>1,563    | 0             |                               |
| Total<br>  0 - 3M  <br>  3M - 1Y                   |                  | 17.401   | 17.382<br>0  | 2,143                      | 1.045  | 0 0  | 9,161                         | 6,170                | 31.170<br>0                  | -869             | 8.343<br>0                | 2,106<br>0     | 0             | 1                             |
| [ 17 - 27 [<br>[ 27 - 37 [<br>[ 37 - 57 [          | C#-              | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                            | 0                | 0                         | 0              | 0             |                               |
| [5Y - 10Y [  | Croatia          | 0<br>38  | 0<br>38  | 0<br>38                    | 0  | 0  | 0                             | 0                    | 0                            | 0                | 0                         | 0              | 0             |                               |
| [10Y - more<br>Total<br>[ 0 - 3M [                 |                  | 38   | 38   | 38                         | 0  | 0  | 0                             | 0                    | 0                            | 0                | 0                         | 0              | 0             | 0                             |
| [ 3M - 1V [  |                  |  |  |                            |  |  |                               |                      |                              |                  |                           |                |               |                               |
| [ 1Y - 2Y [  | Greece           |  |  |                            |  |  |                               |                      |                              |                  |                           |                |               |                               |
| 15Y - 10Y  <br>  10Y - more<br>  Total<br>  0 - 3M |                  |  |  |                            |  |  |                               |                      |                              |                  |                           |                |               |                               |
|  |                  | 0 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                            | 0                | 0                         | 0              | 0             |                               |
| [ 1Y - 2Y [  | Hungary          | 41<br>28   | 41<br>28   | 0                          | 0  | 40<br>26   | 0                             | 0                    | 0                            | 0                | 0                         | 0              | 0             |                               |
| [5Y - 10Y  <br>  [10Y - more<br>  Total            |                  | 0 0 70   | 0  | 0                          | 0  | 0<br>0<br>67                                     | 0                             | 0                    | 0                            | 0                | 0                         | 0              | 0             |                               |
| [ 0 - 3M [   |                  | 0 0  | 0 0  | 0 0                        | 0 0  | 0 0  | 0 0                           | 0 0                  | 0 0                          | 0 0              | 0 0                       | 0              | 0<br>0        | 0                             |
| 「1Y - 2Y 「<br>「2Y - 3Y 「                           | Ireland          | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                            | 0                | 0                         | 0              | 0             |                               |
| [3Y - 5Y [<br>[5Y - 10Y [                          |                  | 0<br>57<br>0   | 0<br>57<br>0   | 0 0                        | 0<br>0<br>0  | 0<br>57<br>0                                     | 0                             | 0<br>0<br>0          | 0                            | 0 0              | 0 0                       | 0              | 0<br>0<br>0   |                               |
| [10Y - more<br>Total<br>[0 - 3M [<br>[3M - 1Y [    |                  | 57   | 57   | 0                          | 0  | 57   | 0                             | 0                    | 0                            | 0                | 0                         | 0              | 0             | 0                             |
| [ 3M - 1Y [  |                  | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                            | 0                | 0                         | 0              | 0             |                               |
| [ 1Y - 2Y [  | Italy            | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                            | 0                | 0                         | 0              | 0             |                               |
| Total  |                  | 1,030  | 1,030<br>1,030                                       | 0                          | 0  | 995  | 35<br>35                      | 0                    | 0                            | 0                | 0                         | 0              | 0             | 0                             |
| [ 0 - 3M [   |                  | 0 0  | 0  | 0                          | 0<br>0   | 0  | 0                             | 0<br>0               | 0 0                          | 0                | 0                         | 0              | 0<br>0<br>0   |                               |
| 1 2Y - 3Y I<br>13Y - 5Y I                          | Latvia           | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                            | 0                | 0                         | 0              | 0             |                               |
|  |                  | 34<br>22<br><b>62</b>  | 34<br>22<br><b>62</b>                                | 0<br>22<br>22              | 0  | 0  | 34<br>0<br><b>40</b>          | 0                    | 0                            | 0                | 0                         | 0              | 0             | 0                             |
| rotai  |                  | 62   | . 62   |                            | U  | J  | 40                            | U                    | U                            |                  | U                         | . "            | U             |                               |



General governments exposures by country of the counterparty

|   |                  |  |   |  |  | La  | ndesbank Baden-Württe                           | mberg                                   |   |   |   |   |   |                                  |
|---|------------------|--|---|--|--|---|---|---|---|---|---|---|---|----------------------------------|
|   |                  |  |   |  |  |   | As of 31/12/2020                                | )                                       |   |   |   |   |   |                                  |
|   |                  |  |   |  |  | Dire  | ct exposures                                    |   |   |   |   |   |   |                                  |
|   | (mln EUR)        |  |   | On balance si                                  | heet   |   |   |   | Deriva                                  | tives                                   |   | Off balar                               | ice sheet                               |                                  |
|   |                  |  |   |  |  |   |   |   |   |   |   | Off-balance sl                          | neet exposures                          |                                  |
|   |                  |  |   |  |  |   |   | Derivatives with pos                    | sitive fair value                       | Derivatives with                        | negative fair value                     |   |   | Risk weighted<br>exposure amount |
| Residual Maturity   | Country / Region | Total gross carrying amount of non-<br>derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets<br>held for trading | of which: Financial assets<br>designated at fair value<br>through profit or loss | of which: Financial assets at<br>fair value through other<br>comprehensive income | of which: Financial assets at<br>amortised cost | Carrying amount                         | Notional amount                         | Carrying amount                         | Notional amount                         | Nominal                                 | Provisions                              | exposure amount                  |
| [ 0 - 3M  <br>[ 3M - 1Y  <br>[ 1Y - 2Y  <br>[ 2Y - 3Y  <br>[ 3Y - 5Y  <br>[ 10Y - more<br>Total | Lithuania        |  |   |  |  |   |   |   |   |   |   |   |   |                                  |
| [ 0 - 3M  | Luxembourg       | 0                            | 0   | 0        | 0  | 0   | 0         | 0 | 0 | 0 | 0                                       | 0 | 0<br>0<br>0<br>0<br>0                   | 0                                |
| [0 - 3M]<br>[3M - 1Y]<br>[1Y - 2Y]<br>[2Y - 3Y]<br>[3Y - 5Y]<br>[5Y - 10Y]                      | Malta            | 0<br>2<br>0<br>10<br>10<br>26<br>37                                | 0<br>2<br>0<br>10<br>26<br>37<br>0  | 0        | 0  | 0<br>2<br>0<br>10<br>26<br>37<br>0  | 0         | 0 | 0 | 0                                       | 0                                       | 0                                       | 0<br>0<br>0<br>0                        | 0                                |
| Total  [0 - 3M [  | Netherlands      | 0                            | 0   | 0        | 0  | 0   | 0         | 0 | 0<br>0<br>0<br>0<br>0<br>4<br>3         | 0<br>0<br>0<br>0<br>-1<br>-1            | 0<br>0<br>0<br>0<br>4<br>3              | 0 | 0<br>0<br>0<br>0                        | 0                                |
| [ 0 - 3M [  | Poland           | 0<br>0<br>1<br>51<br>84<br>321<br>0                                | 0<br>0<br>1<br>51<br>84<br>321<br>0   | 0<br>0<br>1<br>0<br>1<br>0<br>0                | 0  | 0<br>0<br>0<br>50<br>83<br>321<br>0   | 0         | 0<br>0<br>0<br>0<br>0                   | 0<br>0<br>0<br>0<br>0<br>0              | 0 | 0                                       | 0 0 0 0 0 0                             | 0 | 0                                |
| 10Y - more  | Portugal         | 0                            | 0<br>0<br>0<br>0<br>0   | 0        | 0  | 0   | 0         | 0 | 0 | 0 | 0 | 0 | 0 | 0                                |
| To - 3M   | Romania          | 0<br>0<br>0<br>0<br>0<br>14<br>24                                  | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>14<br>24                                       | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>14<br>24    | 0  | 0   | 0         | 0 | 0 | 0 | 0 | 0 | 0                                       | 0                                |
| [ 0 - 3M  <br>[ 3M - 1Y  <br>[ 1Y - 2Y  <br>[ 2Y - 3Y  <br>[ 3Y - 5Y  <br>[ 5Y - 10Y            | Slovakia         | 0<br>0<br>34<br>0<br>31<br>0<br>0                                  | 0<br>0<br>34<br>0<br>31<br>0<br>0   | 0        | 0  | 0<br>0<br>34<br>0<br>31<br>0<br>0   | 0         | 0 | 0 | 0 | 0 | 0 0 0 0                                 | 0 | 0                                |
| Total   | Slovenia         | 0<br>0<br>0<br>22<br>0<br>33<br>0                                  | 0<br>0<br>0<br>22<br>0<br>33<br>0   | 0        | 0  | 0<br>0<br>0<br>22<br>0<br>33<br>0   | 0         | 0 | 0 | 0 | 0 | 0 | 0                                       | 0                                |



General governments exposures by country of the counterparty

|  |                  |  |  |  |  | La  | ndesbank Baden-Württer                          | mberg                                   |   |   |   |   |   |                                  |
|--|------------------|--|--|--|--|---|---|---|---|---|---|---|---|----------------------------------|
|  |                  |  |  |  |  |   | As of 31/12/2020                                |   |   |   |   |   |   |                                  |
|  |                  |  |  |  |  | Dire  | ct exposures                                    |   |   |   |   |   |   |                                  |
|  | (mln EUR)        |  |  | On balance st                                  | 1eet   |   |   |   | Deriva                                  | tives                                   |   | Off balar                               | nce sheet                               |                                  |
|  |                  |  |  |  |  |   |   |   |   |   |   | Off-balance sl                          | neet exposures                          |                                  |
|  |                  |  | Total carrying amount of                                 |  |  |   |   | Derivatives with po                     | sitive fair value                       | Derivatives with                        | negative fair value                     |   |   | Risk weighted<br>exposure amount |
| Residual Maturity  | Country / Region | Total gross carrying amount of non-<br>derivative financial assets | non-derivative financial assets (net of short positions) | of which: Financial assets<br>held for trading | of which: Financial assets<br>designated at fair value<br>through profit or loss | of which: Financial assets at<br>fair value through other<br>comprehensive income | of which: Financial assets at<br>amortised cost | Carrying amount                         | Notional amount                         | Carrying amount                         | Notional amount                         | Nominal                                 | Provisions                              | exposure amount                  |
| [0-3M]<br>[3M-1Y]<br>[1Y-2Y]<br>[2Y-3Y]<br>[3Y-5Y]<br>[5Y-10Y]<br>[10Y-more<br>Total                 | Spain            | 0<br>0<br>0<br>0<br>0<br>97<br>109                                 | 0<br>0<br>0<br>0<br>0<br>0<br>96<br>109                  | 0<br>0<br>0<br>0<br>0<br>0<br>20<br>25         | 0<br>0<br>0<br>0   | 0<br>0<br>0<br>0<br>0   | 0<br>0<br>0<br>0<br>0<br>0<br>76<br>84          | 0 | 0<br>0<br>0<br>0<br>0                   | 0 | 0 | 0 | 0 |                                  |
| 10 - 3M  | Sweden           | 0                            | 0                  | 0        | 0  | 0<br>0<br>0<br>0<br>0   | 0         | 0 | 0 | 0 | 0 | 0 | 0 | 0                                |
| [ 0 - 3M  <br>[ 3M - 1Y  | United Kingdom   | 0<br>86<br>109<br>33<br>0<br>0                                     | 0<br>86<br>109<br>5<br>0<br>0                            | 0<br>86<br>109<br>33<br>0<br>0                 | 0  | 0<br>0<br>0<br>0<br>0   | 0         | 0 | 0 | 0 | 0 | 0 | 0 | 0                                |
| Total  [ 0 - 3M  | Iceland          |  |  |  |  |   |   |   |   |   |   |   |   |                                  |
| [ 0 - 3M [   | Liechtenstein    |  |  |  |  |   |   |   |   |   |   |   |   |                                  |
| 110Y - more  | Norway           | 0                            | 0<br>0<br>0<br>0<br>0                                    | 0<br>0<br>0<br>0                               | 0  | 0   | 0 0 0 0 0 0                                     | 0 | 0 | 0 | 0                                       | 0 0 0 0 0 0                             | 0<br>0<br>0<br>0                        | 0                                |
| [ 0 - 3M [   | Australia        | 0                            | 0                  | 0 0 0 0 0 0 0                                  | 0  | 0   | 0         | 0 | 0<br>0<br>0<br>0<br>0<br>0              | 0 | 0 | 0 0 0 0 0                               | 0 | 0                                |
| [ 0 - 3M [   | Canada           | 0<br>0<br>0<br>20<br>70<br>359<br>0                                | 0<br>0<br>0<br>20<br>70<br>359<br>0                      | 0<br>0<br>0<br>0<br>13<br>0<br>0               | 0 0 0 0 0 0 0 0  | 0<br>0<br>0<br>0<br>56<br>326<br>0  | 0<br>0<br>0<br>20<br>0<br>33<br>0               | 0 | 0<br>0<br>0<br>0<br>0<br>0              | 0<br>0<br>0<br>0<br>0                   | 0 | 0 | 0<br>0<br>0<br>0<br>0<br>0              | 0                                |
| 10 - 3M <br>  13M - 1Y <br>  11Y - 2Y <br>  12Y - 3Y <br>  13Y - 5Y <br>  15Y - 10Y <br>  10Y - more | Hong Kong        | 0                            | 0                  | 0<br>0<br>0<br>0<br>0                          | 0<br>0<br>0<br>0<br>0  | 0<br>0<br>0<br>0<br>0   | 0 0 0 0 0 0 0                                   | 0 | 0<br>0<br>0<br>0<br>0<br>0              | 0 | 0 | 0 0 0 0 0 0                             | 0<br>0<br>0<br>0<br>0                   | 0                                |



General governments exposures by country of the counterparty

|   |   |  |  |  |  | La  | ndesbank Baden-Württer                          | mberg                                   |   |   |   |   |   |                 |
|---|---|--|--|--|--|---|---|---|---|---|---|---|---|-----------------|
|   |   |  |  |  |  |   | As of 31/12/2020                                |   |   |   |   |   |   |                 |
|   |   |  |  |  |  | Dire  | ct exposures                                    |   |   |   |   |   |   |                 |
|   | (mln EUR)   |  |  | On balance sl                                  | heet   |   |   |   | Deriva                                  | tives                                   |   | Off balar                               | ice sheet                               |                 |
|   |   |  |  |  |  |   |   |   |   |   |   | Off-balance sh                          | neet exposures                          |                 |
|   |   |  | Total carrying amount of                                       |  |  |   |   | Derivatives with po                     | sitive fair value                       | Derivatives with                        | negative fair value                     |   |   | Risk weighted   |
| Residual Maturity   | Country / Region                                      | Total gross carrying amount of non-<br>derivative financial assets | non-derivative financial<br>assets (net of short<br>positions) | of which: Financial assets<br>held for trading | of which: Financial assets<br>designated at fair value<br>through profit or loss | of which: Financial assets at<br>fair value through other<br>comprehensive income | of which: Financial assets at<br>amortised cost | Carrying amount                         | Notional amount                         | Carrying amount                         | Notional amount                         | Nominal                                 | Provisions                              | exposure amount |
| [ 0 - 3M [  | Japan   | 118<br>0<br>0<br>0<br>0<br>0<br>0                                  | 118<br>0<br>0<br>0<br>0<br>0<br>0<br>0                         | 0        | 0<br>0<br>0<br>0<br>0  | 118<br>0<br>0<br>0<br>0<br>0<br>0   | 0         | 0 | 0 | 0 | 0 | 0 | 0                                       | 0               |
| [ 0 - 3M [  | u.s.  | 41<br>0<br>0<br>76<br>0<br>0                                       | 41<br>0<br>0<br>76<br>0<br>0<br>0                              | 0<br>0<br>0<br>0<br>0                          | 0<br>0<br>0<br>0<br>0  | 41<br>0<br>0<br>0<br>0<br>0<br>0<br>0   | 0<br>0<br>76<br>0<br>0<br>0                     | 0<br>0<br>0<br>0<br>0                   | 0<br>0<br>0<br>0<br>0                   | 0<br>0<br>0<br>0<br>0                   | 0<br>0<br>0<br>0<br>0                   | 0 | 0<br>0<br>0<br>0<br>0                   | 0               |
| [ 0 - 3M [  | China   |  |  |  |  |   |   |   |   |   |   |   |   |                 |
| [ 0 - 3M [  | Switzerland   | 0                            | 0<br>0<br>0<br>0<br>0  | 0        | 0<br>0<br>0<br>0<br>0  | 0   | 0         | 0 | 0<br>0<br>0<br>0<br>0                   | 0 | 0 | 0 | 0 | 0               |
| [0 - 3M]<br>[3M - 1Y]<br>[1Y - 2Y]<br>[2Y - 3Y]<br>[3Y - 5Y]<br>[5Y - 10Y]<br>[10Y - more           | Other advanced economies non EEA                      | 26<br>67<br>0<br>0<br>0<br>79<br>0                                 | 26<br>67<br>0<br>0<br>79<br>0<br>0                             | 0        | 0  | 26<br>67<br>0<br>0<br>79<br>0<br>0  | 0         | 0 | 0<br>0<br>0<br>0<br>0                   | 0 | 0 | 0 | 0 | 0               |
| [ 0 - 3M [  | Other Central and eastern<br>Europe countries non EEA | 0<br>0<br>0<br>0<br>1<br>1<br>4                                    | 0<br>0<br>0<br>0<br>1<br>4<br>0                                | 0<br>0<br>0<br>0<br>1<br>1<br>4                | 0<br>0<br>0<br>0<br>0  | 0   | 0         | 0 | 0 | 0 | 0 | 0 0 0 0                                 | 0 | 0               |
| [ 0 - 3M [  | Middle East   | 0<br>1<br>1<br>283<br>0<br>22<br>0                                 | 0<br>1<br>1<br>283<br>0<br>22<br>0                             | 0<br>1<br>1<br>1<br>121<br>0<br>22<br>0        | 0  | 0<br>0<br>0<br>0<br>0   | 0<br>0<br>0<br>162<br>0<br>0                    | 0 | 0 | 0 | 0 | 0 | 0 | 0               |
| 10 - 3M <br>  3M - 1Y <br>  11Y - 2Y <br>  12Y - 3Y <br>  13Y - 5Y <br>  15Y - 10Y <br>  10Y - more | Latin America and the<br>Caribbean                    | 0<br>0<br>0<br>28<br>125<br>47<br>63                               | 0<br>0<br>0<br>28<br>125<br>47<br>63                           | 0<br>0<br>0<br>2<br>2<br>2<br>47<br>63         | 0<br>0<br>0<br>0<br>0  | 0<br>0<br>0<br>26<br>123<br>0<br>0  | 0<br>0<br>0<br>0<br>0<br>0                      | 0<br>0<br>0<br>0<br>0                   | 0<br>0<br>0<br>0<br>0<br>0              | 0<br>0<br>0<br>0<br>0<br>0              | 0<br>0<br>0<br>0<br>0<br>0              | 0 | 0<br>0<br>0<br>0<br>0                   | 0               |



#### General governments exposures by country of the counterparty

|  |                  |  |  |  |  | La  | ndesbank Baden-Württer                          | mberg                                   |   |   |   |                                       |                       |                                  |
|--|------------------|--|--|--|--|---|---|---|---|---|---|---------------------------------------|-----------------------|----------------------------------|
|  |                  |  |  |  |  |   | As of 31/12/2020                                |   |   |   |   |                                       |                       |                                  |
|  |                  |  |  |  |  | Dire  | ct exposures                                    |   |   |   |   |                                       |                       |                                  |
|  | (mln EUR)        |  |  | On balance s                                   | heet   |   |   |   | Deriva                                  | tives                                   |   | Off balar                             | ice sheet             |                                  |
|  | (221)            |  |  |  |  |   |   | Derivatives with po                     | citiva fair valua                       | Darivativas witt                        | h negative fair value                   | Off-balance sh                        | eet exposures         |                                  |
|  |                  |  |  |  |  |   |   | Derivatives with po                     | siave fall value                        | Derivatives with                        | i negative fall value                   |                                       |                       | Piolo contabband                 |
| Residual Maturity  | Country / Region | Total gross carrying amount of non-<br>derivative financial assets | Total carrying amount of<br>non-derivative financial<br>assets (net of short<br>positions) | of which: Financial assets<br>held for trading | of which: Financial assets<br>designated at fair value<br>through profit or loss | of which: Financial assets at<br>fair value through other<br>comprehensive income | of which: Financial assets at<br>amortised cost | Carrying amount                         | Notional amount                         | Carrying amount                         | Notional amount                         | Nominal                               | Provisions            | Risk weighted<br>exposure amount |
|  |                  |  |  |  |  |   |   |   |   |   |   |                                       |                       |                                  |
| [ 0 - 3M [   | Africa           | 0<br>0<br>0<br>0<br>2<br>4<br>8                                    | 0<br>0<br>0<br>0<br>2<br>4<br>8  | 0<br>0<br>0<br>0<br>2<br>4<br>0                | 0  | 0   | 0         | 0 | 0 | 0<br>0<br>0<br>0<br>0                   | 0 | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>47 | 0<br>0<br>0<br>0<br>0 | 0                                |
| [0 - 3M]<br>[3M - 1Y]<br>[1Y - 2Y]<br>[2Y - 3Y]<br>[3Y - 5Y]<br>[5Y - 10Y] | Others           | 0<br>0<br>0<br>8<br>0<br>64  | 0<br>0<br>0<br>8<br>0<br>64  | 0<br>0<br>0<br>0<br>0                          | 0  | 0<br>0<br>0<br>0<br>0   | 0<br>0<br>0<br>8<br>0                           | 0 | 0 | 0 | 0 | 0                                     | 0 0 0                 |                                  |
| [10Y - more<br>Total   | 1                | 332  | 273  | 179<br>180                                     | 0  | 152<br>216  | 1 9   | 0                                       | 0                                       | 0                                       | 0                                       | 0                                     | 0                     | 0                                |

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

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loars receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). 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 sovereign) with full or partial government guarantees by central, regional and local governments.
- (5) Residual countries not reported separately in the Transparency exercise

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

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

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

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominician Republic, Ecuador, Glenada, Guyana, Halt, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Berbuda, Antigua A

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burund, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Ongo, The Democratic Republic Of The, Côte D'I'voire, Equatorial Guinea, Ethicpia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritius, Maurit

- (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.



#### General governments exposures by country of the counterparty

|   |                  |  |  |  |  | Lar   | ndesbank Baden-Württer |                     |                   |                  |                     |               |                |                                  |
|---|------------------|--|--|--|--|---|------------------------|---------------------|-------------------|------------------|---------------------|---------------|----------------|----------------------------------|
|   |                  |  |  |  |  |   | As of 30/06/2021       |                     |                   |                  |                     |               |                |                                  |
|   |                  |  |  |  |  | Direc   | t exposures            |                     |                   |                  |                     |               |                |                                  |
|   | (mln EUR)        |  |  | On balance si                                  | 1eet   |   |                        |                     | Deriva            | tives            |                     | Off bala      | nce sheet      |                                  |
|   |                  |  |  |  |  |   |                        |                     |                   |                  |                     | Off-balance s | heet exposures |                                  |
|   |                  |  |  |  |  |   |                        | Derivatives with po | sitive fair value | Derivatives with | negative fair value |               |                |                                  |
|   |                  |  |  |  |  |   |                        |                     |                   |                  |                     |               |                |                                  |
| Residual Maturity                                 | Country / Region | Total gross carrying amount of non-<br>derivative financial assets | Total carrying amount of<br>non-derivative financial<br>assets (net of short<br>positions) |  | of which: Financial assets                         | of which: Financial assets at                 |                        |                     |                   |                  |                     | Nominal       | Provisions     | Risk weighted<br>exposure amount |
|   |                  |  |  | of which: Financial assets<br>held for trading | designated at fair value<br>through profit or loss | fair value through other comprehensive income | amortised cost         | Carrying amount     | Notional amount   | Carrying amount  | Notional amount     |               |                |                                  |
| [ 0 - 3M [<br>[ 3M - 1Y [                         |                  | 667<br>43  | 667<br>43  | 0  | 0  | 0   | 667<br>43              | 0                   | 0                 | 0                | 0                   | 0<br>100      | 0              |                                  |
| [ 1Y - 2Y [<br>[ 2Y - 3Y [                        | Austria          | 0<br>18  | 0 8  | 0  | 0  | 0<br>5  | 0<br>13                | 0                   | 0                 | 0                | 0                   | 0             | 0              |                                  |
| [3Y - 5Y [<br>[5Y - 10Y [                         |                  | 0<br>129   | 0<br>119   | 0<br>39  | 0  | 0<br>61                                       | 0<br>29                | 0                   | 10<br>0           | -1<br>0          | 10<br>0             | 0             | 0              |                                  |
| [10Y - more<br>Total                              |                  | 242<br>1,100   | 242<br>1,079   | 99<br><b>138</b>                               | 0  | 142<br>209                                    | 0<br><b>753</b>        | 0                   | 0                 | 0<br>-1          | 0 10                | 100           | 0              | 0                                |
| [ 0 - 3M [<br>  3M - 1Y  <br>  1Y - 2Y            |                  | 0 0 5  | 0  | 0<br>0<br>5                                    | 0  | 0   | 0                      | 0                   | 0                 | 0                | 0                   | 0             | 0              |                                  |
| [ 2Y - 3Y [<br>[3Y - 5Y [                         | Belgium          | 0<br>0<br>359  | 0 0  | 0  | 0  | 0<br>0<br>359                                 | 0                      | 0                   | 0                 | 0                | 0                   | 0             | 0              |                                  |
| [5Y - 10Y  <br>[10Y - more<br>Total               |                  | 228<br>592   | 359<br>228<br><b>592</b>   | 228<br>233                                     | 0  | 359<br>0<br>359                               | 0                      | 0                   | 0                 | 0                | 0                   | 0             | 0              | 0                                |
| [ 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [          |                  | 0<br>133<br>21   | 0<br>133<br>21   | 0  | 0  | 0<br>133<br>21                                | 0                      | 0                   | 0                 | 0                | 0                   | 0             | 0              |                                  |
| [ 2Y - 3Y [<br>[3Y - 5Y ]<br>[5Y - 10Y ]          | Bulgaria         | 0  | 0  | 0  | 0  | 0   | 0                      | 0                   | 0                 | 0                | 0                   | 0             | 0              |                                  |
| [10Y - more<br>Total                              |                  | 15<br>169  | 0<br>15<br><b>169</b>  | 0<br>15<br><b>15</b>                           | 0  | 0<br>0<br>154                                 | 0                      | 0<br>0              | 0                 | 0<br>0           | 0                   | 0             | 0              | 0                                |
| [ 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [          |                  | 0  | 0  | 0  | 0  | 0   | 0                      | 0                   | 0                 | 0                | 0                   | 0             | 0              |                                  |
| [ 2Y - 3Y [<br>  13Y - 5Y                         | Cyprus           | 0<br>18  | 0<br>18  | 0<br>18  | 0  | 0   | 0                      | 0                   | 0                 | 0                | 0                   | 0             | 0              |                                  |
| [5Y - 10Y  <br>[10Y - more<br>Total               |                  | 4<br>30<br><b>52</b>   | 4<br>30<br>52  | 4<br>30<br><b>52</b>                           | 0  | 0   | 0                      | 0                   | 0                 | 0                | 0                   | 0             | 0              | 0                                |
| [ 0 - 3M [<br>[ 3M - 1Y [                         |                  | 52   | 32   | 32   |  |   |                        |                     |                   |                  |                     |               |                |                                  |
| [ 1Y - 2Y [<br>[ 2Y - 3Y [<br>[ 3Y - 5Y [         | Czech Republic   |  |  |  |  |   |                        |                     |                   |                  |                     |               |                |                                  |
| [5Y - 10Y [<br>[10Y - more                        |                  |  |  |  |  |   |                        |                     |                   |                  |                     |               |                |                                  |
| Total<br>「 0 - 3M 「<br>「 3M - 1Y 「<br>「 1Y - 2Y 「 |                  | 0  | 0  | 0  | 0  | 0   | 0                      | 0                   | 0                 | 0                | 0                   | 0             | 0              |                                  |
| [ 1Y - 2Y [                                       | Denmark          | 0  | 0  | 0  | 0  | 0   | 0                      | 0                   | 0                 | 0                | 0                   | 0             | 0              |                                  |
| [5Y - 10Y  <br>[10Y - more<br>Total               |                  | 0  | 0  | 0  | 0  | 0   | 0                      | 0                   | 0                 | 0                | 0                   | 0             | 0              |                                  |
| Total<br>[ 0 - 3M [<br>[ 3M - 1Y [                |                  | 0  | 0  | 0  | 0  | 0   | 0                      | 0                   | 0                 | 0                | 0                   | 0             | 0              | 0                                |
| 1Y - 2Y  <br>  2Y - 3Y                            | Estonia          |  |  |  |  |   |                        |                     |                   |                  |                     |               |                |                                  |
| [3Y - 5Y [<br>  5Y - 10Y  <br>  10Y - more        |                  |  |  |  |  |   |                        |                     |                   |                  |                     |               |                |                                  |
| Total   |                  |  |  |  |  |   |                        |                     |                   |                  |                     |               |                |                                  |



#### General governments exposures by country of the counterparty

|  |                  |  |  |  |  | La   | ndesbank Baden-Württer                          | nberg                 |                                 |                             |                          |                      |                |                               |
|--|------------------|--|--|--|--|--|---|-----------------------|---------------------------------|-----------------------------|--------------------------|----------------------|----------------|-------------------------------|
|  |                  |  |  |  |  |  | As of 30/06/2021                                |                       |                                 |                             |                          |                      |                |                               |
|  |                  |  |  |  |  | Dire   | ct exposures                                    |                       |                                 |                             |                          |                      |                |                               |
|  | (mln EUR)        |  |  | On balance sl                                  | neet   |  |   |                       | Deriva                          | tives                       |                          | Off balar            | ıce sheet      |                               |
|  | (MIN EUR)        |  |  |  |  |  |   |                       |                                 |                             |                          |                      |                | -                             |
|  |                  |  |  |  |  |  |   |                       |                                 |                             |                          | Off-balance sh       | neet exposures |                               |
|  |                  |  |  |  |  |  |   | Derivatives with pos  | sitive fair value               | Derivatives with            | negative fair value      |                      |                | -                             |
|  |                  |  |  |  |  |  |   |                       |                                 |                             |                          |                      |                |                               |
|  |                  |  |  |  |  |  |   |                       |                                 |                             |                          |                      |                | Risk weighted                 |
|  |                  | Total gross carrying amount of non-                                | Total carrying amount of<br>non-derivative financial |  |  |  |   |                       |                                 |                             |                          |                      |                | Risk weighted exposure amount |
| Residual Maturity  | Country / Region | Total gross carrying amount of non-<br>derivative financial assets | assets (net of short positions)                      |  |  |  |   |                       |                                 |                             |                          |                      |                |                               |
|  |                  |  | positions)   |  | of which: Financial assets                         | of which: Financial assets at                    |   |                       |                                 |                             |                          | Nominal              | Provisions     |                               |
|  |                  |  |  | of which: Financial assets<br>held for trading | designated at fair value<br>through profit or loss | fair value through other<br>comprehensive income | of which: Financial assets at<br>amortised cost | Carrying amount       | Notional amount                 | Carrying amount             | Notional amount          |                      |                |                               |
|  |                  |  |  |  | through profit or loss                             | comprenensive income                             |   |                       |                                 |                             |                          |                      |                |                               |
|  |                  |  |  |  |  |  |   |                       |                                 |                             |                          |                      |                |                               |
|  |                  |  |  |  |  |  |   |                       |                                 |                             |                          |                      |                |                               |
| [ 0 - 3M [<br>[ 3M - 1Y [                                |                  | 0  | 0  | 0  | 0  | 0  | 0   | 0                     | 0                               | 0                           | 0                        | 0                    | 0              |                               |
| [ 1Y - 2Y [  | Finland          | 0<br>0<br>16   | 0<br>0<br>16   | 0  | 0  | 0  | 0<br>0<br>16                                    | 0                     | 0                               | 0                           | 0                        | 0                    | 0              |                               |
| [10Y - more  |                  | 11<br>0  | 0  | 11<br>0  | 0  | 0  | 0   | 0                     | 0                               | 0                           | 0                        | 0                    | 0              |                               |
| Total<br>[ 0 - 3M [<br>[ 3M - 1Y [                       |                  | 28<br>1  | 17   | 12<br>0  | 0  | 0  | 16<br>1   | 0                     | 0                               | 0                           | 0                        | 0                    | 0              | 0                             |
| [ 3M - 1Y ]<br>[ 1Y - 2Y ]<br>[ 2Y - 3Y ]<br>[ 3Y - 5Y ] | _                | 0  | 0  | 0  | 0  | 0  | 0   | 0                     | 0                               | 0                           | 0                        | 0                    | 0              |                               |
| [5V - 10V [  | France           | 0  | 0  | 0  | 0  | 0  | 0   | 0                     | 0                               | 0                           | 0                        | 0                    | 0              |                               |
| f10Y - more<br>Total                                     |                  | 0<br>1   | 0<br>1   | 0<br>1   | 0  | 0  | 0<br>1  | 0                     | 0                               | 0                           | 0                        | 0                    | 0              | 0                             |
| [ 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [                 |                  | 715<br>635<br>957  | 971<br>635<br>952                                    | 26<br>40                                       | 0<br>28  | 151<br>343                                       | 646<br>436<br>546<br>223<br>616<br>2,390        | 78<br>161             | 13.800<br>2,464<br>1.095        | -24<br>-5                   | 5.879<br>325<br>416      | 565<br>32<br>31      | 0              |                               |
| [ 1Y - 2Y [  | Germany          | 957<br>721<br>1,170<br>5,601                                       | 952<br>721<br>1,435                                  | 12<br>31                                       | 166<br>240<br>400                                  | 343<br>320<br>283                                | 223<br>616                                      | 84<br>37<br>384       | 949<br>970                      | -11<br>-16<br>-41<br>-408   | 416<br>105<br>517        | 74<br>90             | 0              |                               |
| [5Y - 10Y [<br>[10Y - more<br>Total                      |                  | 5,601<br>6,620<br><b>16.419</b>                                    | 5,203<br>6,586<br><b>16,502</b>                      | 169<br>1,394<br>1,735                          | 400<br>181<br><b>1.014</b>                         | 2,074<br>982<br><b>4.164</b>                     | 2,390<br>4,062<br>8,918                         | 384<br>4.142<br>4.895 | 5,826<br>8,443<br><b>33,548</b> | -408<br>-351<br><b>-857</b> | 3,326<br>1,685<br>12,253 | 18<br>1.555<br>2.365 | 0              |                               |
| [ 0 - 3M [   |                  | 0<br>0   | 0 0  | 0 0  | 0 0  | 0 0  | 0<br>0  | 0<br>0                | 33,548<br>0<br>0                | 0 0                         | 0 0                      | 2.365<br>0<br>0      | 0              | •                             |
| [ 1Y - 2Y [<br>[ 2Y - 3Y [<br>[ 3Y - 5Y [                | Croatia          | 0  | 0  | 0  | 0  | 0  | 0   | 0                     | 0                               | 0                           | 0                        | 0                    | 0              |                               |
| [5Y - 10Y [  |                  | 45<br>4  | 45<br>4  | 45<br>4  | 0  | 0  | 0   | 0                     | 0                               | 0                           | 0                        | 0                    | 0              |                               |
| [10Y - more<br>Total<br>[ 0 - 3M [                       |                  | 51   | 51   | 51   | 0  | 0  | 0   | Ō                     | Ō                               | ō                           | 0                        | 0                    | 0              | 0                             |
| [3M - 1Y]<br>[1Y - 2Y]<br>[2Y - 3Y]<br>[3Y - 5Y]         |                  |  |  |  |  |  |   |                       |                                 |                             |                          |                      |                |                               |
| [3Y - 5Y [<br> 5Y - 10Y                                  | Greece           |  |  |  |  |  |   |                       |                                 |                             |                          |                      |                |                               |
| [10Y - more<br>Total<br>[ 0 - 3M [                       |                  |  |  |  |  |  |   |                       |                                 |                             |                          |                      |                |                               |
|  |                  | 0<br>0<br>24   | 0<br>0<br>24   | 0<br>0<br>1                                    | 0  | 0<br>0<br>23                                     | 0 0   | 0                     | 0                               | 0                           | 0                        | 0                    | 0              |                               |
| [ 1Y - 2Y [  | Hungary          | 47<br>0  | 47<br>0  | 2 0  | 0  | 45<br>0  | 0   | 0                     | 0                               | 0                           | 0                        | 0                    | 0              |                               |
|  |                  | 0<br>0<br>71   | 0<br>0<br><b>71</b>                                  | 0  | 0  | 0<br>0<br>68                                     | 0   | 0                     | 0                               | 0                           | 0                        | 0                    | 0              | 0                             |
| [ 0 - 3M [   |                  | 0 0  | 0 0  | 0 0  | 0  | 0 0  | 0 0   | 0                     | 0                               | 0                           | 0                        | 0                    | 0              | Ü                             |
| 「1Y - 2Y 「<br>「2Y - 3Y 「                                 | Ireland          | 0  | 0  | 0  | 0  | 0  | 0   | 0                     | 0                               | 0                           | 0                        | 0                    | 0              |                               |
| [3Y - 5Y [<br>[5Y - 10Y [                                | ar Country       | 0<br>55<br>0   | 0<br>55<br>0   | 0  | 0  | 0<br>55<br>0                                     | 0   | 0                     | 0                               | 0                           | 0                        | 0                    | 0              |                               |
|  |                  | 55<br>0  | 55<br>0  | <b>0</b>                                       | <b>0</b>   | 55<br>0  | 0   | 0<br>0                | <b>0</b>                        | 0                           | 0                        | <b>0</b>             | 0              | 0                             |
| [ 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [                 |                  | 0  | 0  | 0  | 0  | 0  | 0   | 0                     | 0                               | 0                           | 0                        | 0                    | 0              |                               |
| [ 1Y - 2Y [  | Italy            | 0 0  | 0 0  | 0  | 0  | 0 0  | 0 0   | 0                     | 0                               | 0                           | 0                        | 0                    | 0              |                               |
| Total  | <u> </u>         | 302<br>390<br><b>692</b>   | 301<br>390<br><b>692</b>                             | 0  | 0  | 302<br>357<br><b>659</b>                         | 33<br>33  | 0                     | 0                               | 0                           | 0                        | 0                    | 0              | 0                             |
| [ 0 - 3M [   |                  | 0  | 0  | 0  | 0  | 0  | 0   | 0                     | 0                               | 0                           | 0                        | 0                    | 0              |                               |
| [ 1Y - 2Y [  | Latvia           | 0  | 0  | 0  | 0  | 0  | 0<br>0<br>6                                     | 0                     | 0                               | 0                           | 0                        | 0                    | 0              |                               |
|  |                  | 31<br>21   | 31<br>21   | 0<br>21  | 0  | 0  | 31<br>0   | 0                     | 0                               | 0                           | 0                        | 0                    | 0              |                               |
| Total  | 1                | 58   | 58   | 21   | 0  | 0  | 37  | ō                     | 0                               | 0                           | 0                        | Ö                    | Ō              | 0                             |



General governments exposures by country of the counterparty

| Residual Maturity  Country / Region  Total gross carrying amount of non-derivative financial assets  Total carrying amount of non-derivative financial assets  | Off balance sheet Off-balance sheet exposures  Nominal Provisions | Risk weighted<br>exposure amount |
|--|---|----------------------------------|
| Residual Maturity  Country / Region  Total gross carrying amount of non-derivative financial assets of which: Financial assets at designated at fair value  of which: Financial assets at fair value through other fair value | Off-balance sheet exposures                                       | Risk weighted<br>exposure amount |
| Residual Maturity  Country / Region  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total carrying amount of non-derivative financial assets (net of short positions)  Total carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets  | Off-balance sheet exposures                                       | Risk weighted<br>exposure amount |
| Residual Maturity  Country / Region  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total carrying amount of non-derivative financial assets (net of short positions)  Total carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total gross carrying amount of non-derivative financial assets  | Off-balance sheet exposures                                       | Risk weighted<br>exposure amount |
| Residual Maturity  Country / Region  Total gross carrying amount of non-derivative financial assets (net of short positions)  Total carrying amount of non-derivative financial assets (net of short positions)  Total carrying amount of non-derivative financial assets (net of short positions)  Total carrying amount of non-derivative financial assets (net of short positions)  Total carrying amount of non-derivative financial assets (net of short positions)  Total carrying amount of non-derivative financial assets at fair value through other fair value fair value through other fair value fair  |   | Risk weighted<br>exposure amount |
| Residual Maturity  Country / Region  Total gross carrying amount of non-derivative financial assets  Total carrying amount of non-derivative financial assets of which: Financial assets of which: Financial assets at designated at fair value through other fair value throug | Nominal Provisions  | Risk weighted<br>exposure amount |
| Residual Maturity Country / Region  Total gross carrying amount of non-derivative financial assets (net of short positions)  Of which: Financial assets of which: Financial assets at designated at fair value through other  | Nominal Provisions  | Risk weighted<br>exposure amount |
| Residual Maturity Country / Region  Total gross carrying amount of non-derivative financial assets (net of short positions)  Of which: Financial assets of which: Financial assets at designated at fair value through other  | Nominal Provisions  | Risk weighted<br>exposure amount |
| Residual Maturity Country / Region  Total gross carrying amount of non-derivative financial assets (net of short positions)  Of which: Financial assets of which: Financial assets at fair value through other fair value thr | Nominal Provisions  | exposure amount                  |
| positions)  of which: Financial assets of which: Financial assets at designated at fair value through other fair value th | Nominal Provisions  |                                  |
| of which: Financial assets of which: Financial assets at designated at fair value frough other designated at fair value through other fair value through other designated at fair value frough other designated at fair value frough other fair value through other designated at fair value frough other  | Nominal Provisions  |                                  |
| or wincir: rinarcial assets of the state of  |   |                                  |
| through profit or lisss comprehensive income   |   |                                  |
|  |   |                                  |
|  |   |                                  |
|  |   |                                  |
| 10-3M1<br>13M-1Y1<br>13Y-2Y1   |   |                                  |
| [1Y-2Y]  |   |                                  |
| 1 2Y - 3Y 1   Uthuania   13Y - 5Y   1   1   1   1   1   1   1   1   1  |   |                                  |
| Total  | 0 0   |                                  |
| T0-3MT   | 0 0   |                                  |
| [3Y-3Y] Luxembourg   | 0 0   |                                  |
| ISOY-more  | 0 0   | 0                                |
| [ 10-3M  | 0 0   |                                  |
| 137 - 27f  | 0 0   |                                  |
|  | 0 0   |                                  |
| Total         80         80         0         0         80         0         0         0         0         0           I 0 - 3M I<br>I 3M - 1Y I         0   | 0 0   | 0                                |
| 13M-1Y   | 0 0   |                                  |
| 13Y - 2Y   | 0 0   |                                  |
| 1,101 - more 0 0 0 0 0 0 0 3 -1 3 5 Total 0 0 0 0 0 0 7 1 1 7  | 0 0   | 0                                |
| [0-3M] 0 0 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   2   2   2   2   2   2   2   2   2  | 0 0   | Ü                                |
| 137-27f  | 0 0   |                                  |
|  | 0 0   |                                  |
| Total 0 0 0 0 0 0 0  | 0 0   | 0                                |
|  | 0 0   |                                  |
| [2Y-3Y] Romania 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0  | 0 0   |                                  |
| 110Y-more 95 95 9 0 0 0 0 0 0 0 0 0 0 Total  | 0 0   | 0                                |
| [0-3M] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0   | 0 0   |                                  |
| 13Y-2Y   | 0 0   |                                  |
|  | 0 0   |                                  |
| Total  | 0 0   | 0                                |
|  | 0 0   |                                  |
|  | 0 0   |                                  |
| 150' - more  | 0 0   | 0                                |



General governments exposures by country of the counterparty

|   |                  |  |  |                            |  | La   | ndesbank Baden-Württer        | mberg                |                   |                  |                     |                |                |                               |
|---|------------------|--|--|----------------------------|--|--|-------------------------------|----------------------|-------------------|------------------|---------------------|----------------|----------------|-------------------------------|
|   |                  |  |  |                            |  |  | As of 30/06/2021              |                      |                   |                  |                     |                |                |                               |
|   |                  |  |  |                            |  | Dire   | ct exposures                  |                      |                   |                  |                     |                |                |                               |
|   | (mln EUR)        |  |  | On balance sl              | 1eet   |  |                               |                      | Deriva            | tives            |                     | Off balar      | ice sheet      |                               |
|   | (IIIII EOIL)     |  |  |                            |  |  |                               |                      |                   |                  |                     |                |                |                               |
|   |                  |  |  |                            |  |  |                               |                      |                   |                  |                     | Off-balance sl | neet exposures |                               |
|   |                  |  |  |                            |  |  |                               | Derivatives with pos | sitive fair value | Derivatives with | negative fair value |                |                |                               |
|   |                  |  |  |                            |  |  |                               |                      |                   |                  |                     |                |                |                               |
|   |                  |  |  |                            |  |  |                               |                      |                   |                  |                     |                |                | Risk weighted exposure amount |
| Residual Maturity   | Country / Region | Total gross carrying amount of non-<br>derivative financial assets | Total carrying amount of<br>non-derivative financial |                            |  |  |                               |                      |                   |                  |                     |                |                | exposure amount               |
| ,   | ,,               | derivative financial assets  | assets (net of short positions)                      |                            |  |  |                               |                      |                   |                  |                     | Nominal        | Provisions     |                               |
|   |                  |  |  | of which: Financial assets |  | of which: Financial assets at                    | of which: Financial assets at |                      |                   |                  |                     |                | 11011310113    |                               |
|   |                  |  |  | held for trading           | designated at fair value<br>through profit or loss | fair value through other<br>comprehensive income | amortised cost                | Carrying amount      | Notional amount   | Carrying amount  | Notional amount     |                |                |                               |
|   |                  |  |  |                            |  |  |                               |                      |                   |                  |                     |                |                |                               |
|   |                  |  |  |                            |  |  |                               |                      |                   |                  |                     |                |                |                               |
| 7 ME - 0 T  |                  | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                 | 0                | 0                   | 0              | n              |                               |
| [ 0 - 3M [  |                  | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                 | 0                | 0                   | 0              | 0              |                               |
| 1 2Y - 3Y I<br>13Y - 5Y I<br>15Y - 10Y I                  | Spain            | 0<br>0<br>94   | 0<br>0<br>93   | 0<br>0<br>17               | 0  | 0  | 0<br>0<br>76                  | 0                    | 0                 | 0                | 0                   | 0              | 0              |                               |
| [10Y - more   |                  | 102<br>196   | 93<br>101<br><b>195</b>                              | 22<br>38                   | 0  | 0  | 80<br>156                     | 0                    | 0                 | 0                | 0                   | 0              | 0              | 0                             |
| [ 0 - 3M [  |                  | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                 | 0                | 0                   | 0              | 0              |                               |
| 1 2Y - 2Y I<br>1 2Y - 3Y I<br>1 3Y - 5Y I                 | Sweden           | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                 | 0                | 0                   | 0              | 0              |                               |
|   |                  | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                 | 0                | 0                   | 0              | 0              |                               |
| [ 0 - 3M [<br>  3M - 1Y [                                 |                  | 0  | 0  | 0 0                        | 0  | 0  | 0<br>0                        | 0                    | 0                 | 0                | 0                   | 0              | 0              | 0                             |
| 1 1Y - 2Y I<br>1 2Y - 3Y I<br>1 3Y - 5Y I                 | United Kingdom   | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                 | 0                | 0                   | 0              | 0              |                               |
| [3Y - 5Y  <br>[5Y - 10Y  <br>[10Y - more                  | Onicea Kingdoni  | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                 | 0                | 0                   | 0              | 0              |                               |
| Total   |                  | o o  | ŏ  | ő                          | o o  | ő  | ő                             | ŏ                    | ŏ                 | ŏ                | ŏ                   | ŏ              | ŏ              | 0                             |
| [ 0 - 3M  <br>[ 3M - 1Y  <br>[ 1Y - 2Y                    |                  |  |  |                            |  |  |                               |                      |                   |                  |                     |                |                |                               |
| [ 1Y - 2Y [<br>[ 2Y - 3Y [<br>[ 3Y - 5Y ]<br>[ 5Y - 10Y ] | Iceland          |  |  |                            |  |  |                               |                      |                   |                  |                     |                |                |                               |
| Total   |                  |  |  |                            |  |  |                               |                      |                   |                  |                     |                |                |                               |
| [ 0 - 3M [  |                  |  |  |                            |  |  |                               |                      |                   |                  |                     |                |                |                               |
| [ 1Y - 2Y [<br>[ 2Y - 3Y [<br>[ 3Y - 5Y [                 | Liechtenstein    |  |  |                            |  |  |                               |                      |                   |                  |                     |                |                |                               |
|   | <u> </u>         |  |  |                            |  |  |                               |                      |                   |                  |                     |                |                |                               |
| 100 - more   100 - more   100 - more   100 - 3M           |                  | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                 | 0                | 0                   | 0              | 0              |                               |
| [ 1Y - 2Y [   | Norway           | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                 | 0                | 0                   | 0              | 0              |                               |
| 157 - 571<br>15Y - 10Y I<br>110Y - more                   |                  | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                 | 0                | 0                   | 0              | 0              |                               |
| Total   |                  | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                 | 0                | 0                   | 0              | 0              | 0                             |
| [ 0 - 3M  <br>[ 3M - 1Y  <br>[ 1Y - 2Y  <br>[ 2Y - 3Y     |                  | 0 0  | 0 0  | 0 0                        | 0 0  | 0 0  | 0<br>0<br>0                   | 0                    | 0                 | 0                | 0                   | 0              | 0              |                               |
| [3Y - 5Y ]<br>[5Y - 10Y ]                                 | Australia        | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                 | 0                | 0                   | 0              | 0              |                               |
| Total   |                  | 0<br>0   | 0<br>0   | 0<br>0                     | 0  | 0<br>0   | 0<br>0                        | 0<br>0               | 0                 | 0                | 0                   | 0              | 0              | 0                             |
| [ 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [                  |                  | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                 | 0                | 0                   | 0              | 0              |                               |
| [ 1Y - 2Y [   | Canada           | 33<br>62   | 33<br>62   | 13                         | 0  | 0<br>62  | 20<br>0                       | 0                    | 0                 | 0                | 0                   | 0              | 0              |                               |
| Total   | 1                | 591<br>0<br><b>686</b>   | 591<br>0<br><b>686</b>                               | 16<br>0<br>29              | 0  | 541<br>0<br><b>603</b>                           | 34<br>0<br><b>54</b>          | 0                    | 0                 | 0<br>0           | 0                   | 0              | 0              | 0                             |
| [ 0 - 3M [  |                  | 0 0  | 0  | 0 0                        | 0  | 0 0  | 0 0                           | 0                    | 0                 | 0                | 0                   | 0              | 0              | , i                           |
| [ 2Y - 3Y [   | Hong Kong        | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                 | 0                | 0                   | 0              | 0              |                               |
| [3Y - 5Y  <br>[5Y - 10Y  <br>[10Y - more                  |                  | 0  | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                 | 0                | 0                   | 0              | 0              |                               |
| f 10Y - more<br>Total                                     | 1                | 0  | 0  | 0                          | 0  | 0  | 0                             | ŏ                    | ŏ                 | ŏ                | ŏ                   | ő              | ŏ              | 0                             |



#### General governments exposures by country of the counterparty

|  |   |                                     |  |                            |  | La   | ndesbank Baden-Württer        | nberg                |                  |                  |                     |               |                |                 |
|--|---|-------------------------------------|--|----------------------------|--|--|-------------------------------|----------------------|------------------|------------------|---------------------|---------------|----------------|-----------------|
|  |   |                                     |  |                            |  |  | As of 30/06/2021              |                      |                  |                  |                     |               |                |                 |
|  |   |                                     |  |                            |  | Dire   | ct exposures                  |                      |                  |                  |                     |               |                |                 |
|  | (mln EUR)   |                                     |  | On balance si              | 1eet   |  |                               |                      | Deriva           | tives            |                     | Off bala      | nce sheet      |                 |
|  |   |                                     |  |                            |  |  |                               |                      |                  |                  |                     | Off-halance s | heet exposures |                 |
|  |   |                                     |  |                            |  |  |                               | Derivatives with pos | itiva fair value | Dovivatives with | negative fair value | On-balance s  | neet exposures |                 |
|  |   |                                     |  |                            |  |  |                               | Delivatives with pos | suve iaii vaiue  | Delivatives with | negative fall value |               |                |                 |
|  |   |                                     |  |                            |  |  |                               |                      |                  |                  |                     |               |                | Risk weighted   |
|  |   | Total gross carrying amount of non- | Total carrying amount of<br>non-derivative financial |                            |  |  |                               |                      |                  |                  |                     |               |                | exposure amount |
| Residual Maturity  | Country / Region                                      | derivative financial assets         | assets (net of short positions)                      |                            |  |  |                               |                      |                  |                  |                     | Nominal       | Provisions     |                 |
|  |   |                                     |  | of which: Financial assets | of which: Financial assets                         | of which: Financial assets at                    | of which: Financial assets at |                      |                  |                  |                     | Nominai       | Provisions     |                 |
|  |   |                                     |  | held for trading           | designated at fair value<br>through profit or loss | fair value through other<br>comprehensive income | amortised cost                | Carrying amount      | Notional amount  | Carrying amount  | Notional amount     |               |                |                 |
|  |   |                                     |  |                            |  |  |                               |                      |                  |                  |                     |               |                |                 |
|  |   |                                     |  |                            |  |  |                               |                      |                  |                  |                     |               |                |                 |
| 「0-3M「<br>「3M-1Y「  |   | 0                                   | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                | 0                | 0                   | 0             | 0              |                 |
| [ 1Y - 2Y [<br>[ 2Y - 3Y [                                     | Japan   | 0                                   | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                | 0                | 0                   | 0             | 0              |                 |
| [3Y - 5Y  <br>[5Y - 10Y  <br>[10Y - more<br>Total              |   | 0                                   | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                | 0                | 0                   | 0             | 0              |                 |
| Total<br>  0 - 3M  <br>  3M - 1Y  <br>  1Y - 2Y  <br>  2Y - 3Y |   | 0 0                                 | 0  | 0 0                        | 0  | 0 0  | 0                             | 0 0                  | 0                | 0                | 0 0                 | 0             | 0              | 8               |
| [ 1Y - 2Y [<br>[ 2Y - 3Y [<br>[ 3Y - 5Y [                      | U.S.  | 57<br>0                             | 57<br>0  | 0                          | 0  | 0  | 57<br>0                       | 0                    | 0                | 0                | 0                   | 0             | 0              |                 |
|  |   | 0                                   | 0  | 0 0                        | 0  | 0  | 0<br>0<br>57                  | 0                    | 0                | 0                | 0                   | 0             | 0              | 0               |
| [ 0 - 3M [<br>[ 3M - 1Y [                                      |   | 59                                  | 59   | 1                          | 0  | 0  | 57                            |                      | 0                | 0                |                     | 0             | 0              | 8               |
| [ 1Y - 2Y [<br>[ 2Y - 3Y [                                     | China   |                                     |  |                            |  |  |                               |                      |                  |                  |                     |               |                |                 |
| [3Y - 5Y  <br>[5Y - 10Y  <br>[10Y - more                       |   |                                     |  |                            |  |  |                               |                      |                  |                  |                     |               |                |                 |
| [ 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [                       |   | 0                                   | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                | 0                | 0                   | 0             | 0              |                 |
| [ 2Y - 3Y [<br>  13Y - 5Y                                      | Switzerland   | 0<br>0<br>0                         | 0 0  | 0 0                        | 0  | 0 0  | 0<br>0<br>0                   | 0 0                  | 0<br>0<br>0      | 0                | 0<br>0<br>0         | 0             | 0              |                 |
|  |   | 0                                   | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                | 0                | 0                   | 0             | 0              | 0               |
| [ 0 - 3M [   |   | 37<br>58                            | 37<br>58   | 0                          | 0  | 37<br>58   | 0                             | 0                    | 0                | 0                | 0                   | 0             | 0              |                 |
| [1Y - 2Y  <br>[2Y - 3Y  <br>[3Y - 5Y  <br>[5Y - 10Y            | Other advanced economies non EEA                      | 68<br>10                            | 68<br>10   | 0                          | 0  | 68<br>10   | 0                             | 0<br>0<br>0          | 0 0              | 0 0              | 0                   | 0             | 0              |                 |
| Total  | -   | 0<br>0<br>173                       | 0<br>0<br>173  | 0                          | 0<br>0   | 0<br>0<br>173                                    | 0<br>0                        | 0                    | 0<br>0           | 0<br>0           | 0                   | 0             | 0              | 0               |
| [ 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [                       |   | 0                                   | 0  | 0                          | 0  | 0  | 0                             | 0                    | 0                | 0                | 0                   | 0             | 0              |                 |
| 1 2Y - 3Y I<br>13Y - 5Y I                                      | Other Central and eastern<br>Europe countries non EEA | 0 2                                 | 0 2  | 0 2                        | 0  | 0  | 0                             | 0                    | 0                | 0                | 0                   | 0             | 0              |                 |
|  |   | 0 0                                 | 0 0 2  | 0 0 2                      | 0<br>0   | 0  | 0<br>0                        | 0                    | 0                | 0<br>0           | 0                   | 0<br>0        | 0              | 0               |
| 1 M - 0 1  |   | 0<br>3<br>296                       | 0<br>3<br>296  | 0<br>3<br>127              | 0  | 0  | 0<br>0<br>168                 | 0                    | 0                | 0                | 0                   | 0             | 0              |                 |
| [1Y - 2Y  <br>[2Y - 3Y  <br>[3Y - 5Y  <br>[5Y - 10Y            | Middle East   | 0 2                                 | 0 2  | 0 2                        | 0  | 0  | 0                             | 0                    | 0                | 0                | 0                   | 0             | 0              |                 |
| Total  |   | 26<br>0<br>327                      | 26<br>0<br><b>327</b>                                | 26<br>0<br>158             | 0  | 0  | 0<br>0<br>168                 | 0                    | 0                | 0<br>0           | 0<br>0              | 0<br>0        | 0              | 0               |
| [ 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [                       |   | 0                                   | 0 0 2  | 0                          | 0  | 0  | 0                             | 0                    | 0                | 0                | 0                   | 0             | 0              |                 |
| 1 2Y - 3Y I<br>13Y - 5Y I                                      | Latin America and the<br>Caribbean                    | 2<br>3<br>125                       | 2<br>3<br>125  | 3 6                        | 0  | 0<br>119   | 0                             | 0                    | 0                | 0                | 0                   | 0             | 0              |                 |
| [5Y - 10Y [<br>  10Y - more<br>  Total                         |   | 8<br>54<br><b>191</b>               | 8<br>54<br><b>191</b>                                | 8<br>54<br><b>72</b>       | 0<br>0   | 0<br>0<br>119                                    | 0<br>0                        | 0                    | 0                | 0                | 0                   | 0<br>0        | 0              | 0               |
|  |   |                                     |  |                            |  |  |                               |                      |                  |                  |                     |               |                |                 |



#### General governments exposures by country of the counterparty

|  |                  |  |  |  |  | Lai   | ndesbank Baden-Württer                          | mberg                 |                            |   |                            |  |   |                 |
|--|------------------|--|--|--|--|---|---|-----------------------|----------------------------|---|----------------------------|--|---|-----------------|
|  |                  |  |  |  |  |   | As of 30/06/2021                                |                       |                            |   |                            |  |   |                 |
|  |                  |  |  |  |  | Direc   | ct exposures                                    |                       |                            |   |                            |  |   |                 |
|  | (mln EUR)        |  |  | On balance s                                   | heet   |   |   |                       | Deriva                     | tives                                   |                            | Off balar                                  | nce sheet                               |                 |
|  |                  |  |  |  |  |   |   | Derivatives with po   | sitive fair value          | Derivatives with                        | negative fair value        | Off-balance sh                             | heet exposures                          |                 |
|  |                  |  |  |  |  |   |   |                       |                            |   |                            |  |   | Risk weighted   |
| Residual Maturity  | Country / Region | Total gross carrying amount of non-<br>derivative financial assets | Total carrying amount of<br>non-derivative financial<br>assets (net of short<br>positions) | of which: Financial assets<br>held for trading | of which: Financial assets<br>designated at fair value<br>through profit or loss | of which: Financial assets at<br>fair value through other<br>comprehensive income | of which: Financial assets at<br>amortised cost | Carrying amount       | Notional amount            | Carrying amount                         | Notional amount            | Nominal                                    | Provisions                              | exposure amount |
| [ 0 - 3M  <br>[ 3M - 1Y  <br>[ 1Y - 2Y  <br>[ 2Y - 3Y                                  | Africa           | 0<br>1<br>0<br>4<br>0<br>2<br>27                                   | 0<br>1<br>0<br>4<br>0<br>2<br>27   | 0<br>1<br>0<br>4<br>0<br>2<br>0                | 0  | 0   | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>27           | 0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0 | 0 | 0<br>0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0<br>0<br>0<br>0<br>29 | 0 | 0               |
| [ 0 - 3M [<br>[ 3M - 1Y [<br>[ 1Y - 2Y [<br>[ 2Y - 3Y [<br>[ 3Y - 5Y ]<br>[ 5Y - 10Y [ | Others           | 0<br>0<br>6<br>44<br>1<br>389<br>444                               | 0<br>6<br>44<br>0<br>356<br>426  | 0<br>6<br>38<br>1<br>3                         | 0<br>0<br>0<br>0<br>0  | 0<br>0<br>0<br>0<br>0<br>386<br>278   | -1<br>0<br>0<br>6<br>0                          | 0<br>0<br>0<br>0<br>0 | 0<br>0<br>0<br>0<br>0      | 0 | 0<br>0<br>0<br>0<br>0      | 0<br>0<br>0<br>0<br>0                      | 0<br>0<br>0<br>0<br>0                   |                 |
| [3Y - 5Y [   | Others           | 1<br>389<br>444<br>884   | 0<br>356<br>426  | 1<br>3<br>166                                  | 0<br>0<br>0  | 0<br>386<br>278<br><b>664</b>   | 0<br>0<br>0                                     | 0<br>0<br>0           | 0<br>0<br>0                | 0<br>0<br>0                             | 0<br>0<br>0                | 0 0  | L                                       | 0<br>0<br>0     |

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

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loars receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). 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 sovereign) with full or partial government guarantees by central, regional and local governments.
- (5) Residual countries not reported separately in the Transparency exercise

#### Regions:

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

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

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

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominician Republic, Ecuador, Glenada, Guyana, Halt, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Berbuda, Antigua A

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burund, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Ongo, The Democratic Republic Of The, Côte D'I'voire, Equatorial Guinea, Ethicpia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritius, Maurit

- (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.



Performing and non-performing exposures Landesbank Baden-Württemberg

| 1  |         |  |                  | ,                      | As of 30/09/202   | D                                    |  |                    |   |         |  |               |                        | As of 31/12/202   | D                                    |                                       |                             |   |
|--|---------|--|------------------|------------------------|-------------------|--------------------------------------|--|--------------------|---|---------|--|---------------|------------------------|-------------------|--------------------------------------|---------------------------------------|-----------------------------|---|
|  |         | Gro  | ss carrying amou | int                    |                   |                                      | ed impairment, accu<br>fair value due to cre |                    | Collaterals and financial                       |         | Gross o                                    | carrying amou | unt                    |                   |                                      | ed impairment, a<br>fair value due to |                             | Collaterals and financial                       |
|  |         | Of which<br>performing but<br>past due >30 | Of wi            | nich non-perform       | ning <sup>1</sup> | On performing exposures <sup>2</sup> | On non-performing                            | g exposures³       | guarantees<br>received on<br>non-<br>performing |         | Of which<br>performing but<br>past due >30 | Of w          | hich non-perforn       | ning <sup>1</sup> | On performing exposures <sup>2</sup> | On non-perforn                        | ning exposures <sup>3</sup> | guarantees<br>received on<br>non-<br>performing |
| (min EUR)  |         | days and <=90<br>days                      |                  | Of which:<br>defaulted | Of which Stage    | exposures                            | Of   | f which Stage<br>3 | exposures                                       |         | days and <=90<br>days                      |               | Of which:<br>defaulted | Of which Stage    | exposures                            |                                       | Of which Stage              | exposures                                       |
| Cash balances at central banks and other demand deposits                             | 48,695  | 0  | 0                | 0                      | 0                 | 0                                    | 0  | 0                  | 0   | 20,910  | 0  | 0             | 0                      | 0                 | 0                                    | 0                                     | 0                           | 0   |
| Debt securities (including at amortised cost and fair value)                         | 31,556  | 0  | 6                | 6                      | 6                 | 5                                    | 6  | 6                  | 0   | 32,035  |  | 6             | 6                      | 6                 | 4                                    | 6                                     | 6                           |   |
| Central banks  | 701     | 0  | 0                | 0                      | 0                 | 0                                    | 0  | 0                  | 0   | 649     | 0  | 0             | 0                      | 0                 | 0                                    | 0                                     | 0                           | 0   |
| General governments  | 4,387   | 0  | 0                | 0                      | 0                 | 2                                    | 0  | 0                  | 0   | 4,734   | 0  | 0             | 0                      | 0                 | 2                                    | 0                                     | 0                           | 0   |
| Credit institutions  | 23,514  | 0  | 0                | 0                      | 0                 | 2                                    | 0  | 0                  | 0   | 23,709  | 0  | 0             | 0                      | 0                 | 2                                    | 0                                     | 0                           | 0   |
| Other financial corporations   | 2,669   | 0  | 0                | 0                      | 0                 | 1                                    | 0  | 0                  | 0   | 2,655   | 0  | 0             | 0                      | 0                 | 1                                    | 0                                     | 0                           | 0   |
| Non-financial corporations   | 283     | 0  | 6                | 6                      | 6                 | 0                                    | 6  | 6                  | 0   | 287     | 0  | 6             | 6                      | 6                 | 0                                    | 6                                     | 6                           | 0   |
| Loans and advances(including at amortised cost and fair value)                       | 164,274 | 107  | 1,173            | 1,126                  | 1,121             | 420                                  | 664  | 659                | 284   | 173,403 | 248  | 1,124         | 1,082                  | 1,077             | 562                                  | 539                                   | 534                         | 288   |
| Central banks  | 43      | 0  | 0                | 0                      | 0                 | 0                                    | 0  | 0                  | 0   | 17,803  | 0  | 0             | 0                      | 0                 | 0                                    | 0                                     | 0                           | 0   |
| General governments  | 14,630  | 1  | 0                | 0                      | 0                 | 1                                    | 0  | 0                  | 0   | 15,737  | 2  | 0             | 0                      | 0                 | 2                                    | 0                                     | 0                           | 0   |
| Credit institutions  | 45,245  | 4  | 18               | 18                     | 18                | 3                                    | 15   | 15                 | 0   | 43,142  | 4  | 18            | 18                     | 18                | 5                                    | 15                                    | 15                          | 0   |
| Other financial corporations   | 22,761  | 13   | 11               | 11                     | 11                | 21                                   | 7  | 7                  | 0   | 16,703  | 12   | 6             | 6                      | 6                 | 18                                   | 2                                     | 2                           | 0   |
| Non-financial corporations   | 68,639  | 75   | 1,030            | 988                    | 983               | 348                                  | 568  | 563                | 247   | 67,083  | 220  | 997           | 960                    | 955               | 511                                  | 486                                   | 481                         | 244   |
| of which: small and medium-sized enterprises at amortised cost                       | 14,032  | 23   | 187              | 187                    | 187               | 43                                   | 82   | 82                 | 72  | 14,151  | 10   | 179           | 179                    | 179               | 50                                   | 69                                    | 69                          | 63  |
| of which: Loans collateralised by commercial immovable property at<br>amortised cost | 22,546  | 16   | 287              | 287                    | 287               | 60                                   | 119  | 119                | 91  | 22,010  | 4  | 279           | 268                    | 268               | 100                                  | 112                                   | 112                         | 90  |
| Households   | 12,957  | 14   | 113              | 109                    | 109               | 48                                   | 73   | 73                 | 38  | 12,935  | 10   | 103           | 97                     | 97                | 26                                   | 36                                    | 36                          | 44  |
| of which: Loans collateralised by residential immovable property at amortised cost   | 7,976   | 6  | 69               | 68                     | 68                | 17                                   | 14   | 14                 | 33  | 7,917   | 6  | 64            | 62                     | 62                | 13                                   | 15                                    | 15                          | 41  |
| of which: Credit for consumption at amortised cost                                   | 384     | 0  | 1                | 1                      | 1                 | 2                                    | 0  | 0                  | 1   | 217     | 0  | 1             | 1                      | 1                 | 0                                    | 0                                     | 0                           | 1   |
| DEBT INSTRUMENTS other than HFT  | 244,525 | 107  | 1,179            | 1,133                  | 1,128             | 425                                  | 670  | 665                | 284   | 226,348 | 248  | 1,131         | 1,088                  | 1,083             | 567                                  | 546                                   | 541                         | 288   |
| OFF-BALANCE SHEET EXPOSURES  | 65,527  |  | 208              | 208                    | 116               | 55                                   | 103  | 56                 | 18  | 68,766  |  | 255           | 255                    | 152               | 166                                  | 111                                   | 75                          | 5   |

<sup>17</sup> For the definition of non-performing exposures pieses refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 3 January 2015, ANIEX V, Part 2-Template related instructions, subblile 29
17 Institutions report here collective allowances for incurred but not reported isoses (instruments at amortised cost) and changes in fair value of the reforming exposures due to credit risk and provisions (instruments at fair value other than HFT)
17 Institutions report here specifical isoscentific for frauncial seasity, individually and collective eliminated: a amortised cost or an exposure of the specific and isoscentific for frauncial seasity, individually and collective eliminated: a amortised cost provision of the provisions (instruments at fair value other than HFT)
18 Tenth the orbitations bester times, accumulated impairments and ac



Performing and non-performing exposures Landesbank Baden-Württemberg

|  |         |  |                 |                        | As of 31/03/2021 | 1                      |  |                        |   |         |                                      |                  |                        | As of 30/06/202   | 1                      |  |                             |   |
|--|---------|--|-----------------|------------------------|------------------|------------------------|--|------------------------|---|---------|--------------------------------------|------------------|------------------------|-------------------|------------------------|--|-----------------------------|---|
|  |         | Gro  | ss carrying amo | unt                    |                  |                        | ed impairment, accun<br>fair value due to cred |                        | Collaterals and financial                       |         | Gro                                  | ss carrying amou | ınt <sup>5</sup>       |                   |                        | ed impairment, a<br>fair value due to<br>1,5 |                             | Collaterals and                                 |
|  |         | Of which<br>performing but<br>past due >30 | Of w            | hich non-perform       | ning¹            | On performing          | On non-performing                              | exposures <sup>3</sup> | guarantees<br>received on<br>non-<br>performing |         | Of which performing but past due >30 | Of wi            | hich non-perfor        | ming <sup>1</sup> | On performing          | On non-perform                               | ming exposures <sup>3</sup> | guarantees<br>received on<br>non-<br>performing |
| (min EUR)  |         | days and <=90<br>days                      |                 | Of which:<br>defaulted | Of which Stage   | exposures <sup>2</sup> | Of   | which Stage<br>3       | exposures                                       |         | days and <=90<br>days                |                  | Of which:<br>defaulted | Of which Stage    | exposures <sup>2</sup> |  | Of which Stage              | exposures                                       |
| Cash balances at central banks and other demand deposits                           | 60,339  | 0  | 0               | 0                      | 0                | 0                      | 0  | 0                      | 0   | 65,164  | 0                                    | 0                |                        | 0                 | 0                      | 0  | 0                           |   |
| Debt securities (including at amortised cost and fair value)                       | 30,972  | 0  | 6               | 6                      | 6                | 4                      | 6  | 6                      | 0   | 31,398  |                                      | 6                | 6                      | 6                 | 4                      | 6  | 6                           |   |
| Central banks  | 677     | 0  | 0               | 0                      | 0                | c                      | 0  | 0                      | 0   | 656     | 0                                    | 0                | (                      | 0                 | 0                      | 0  |                             |   |
| General governments  | 4,621   | 0  | 0               | 0                      | 0                | 2                      | 0  | 0                      | 0   | 4,842   | 0                                    | 0                | (                      | 0                 | 2                      | 0  | 0                           |   |
| Credit institutions  | 22,781  | 0  | 0               | 0                      | 0                | 2                      | 0  | 0                      | 0   | 22,928  | 0                                    | 0                | (                      | 0                 | 2                      | 0  | 0                           |   |
| Other financial corporations   | 2,606   | 0  | 0               | 0                      | 0                | c                      | 0  | 0                      | 0   | 2,630   | 0                                    | 0                | (                      | 0                 | 0                      | 0  |                             | )   |
| Non-financial corporations   | 286     | 0  | 6               | 6                      | 6                | C                      | 6  | 6                      | 0   | 342     | 0                                    | 6                | 6                      | 6                 | 0                      | 6  | 6                           | 5   |
| Loans and advances(including at amortised cost and fair value)                     | 165,550 | 60   | 1,083           | 1,041                  | 1,036            | 574                    | 573  | 568                    | 287   | 159,307 | 58                                   | 1,162            | 1,149                  | 1,110             | 658                    | 548  | 542                         | 300   |
| Central banks  | 125     | 0  | 0               | 0                      | 0                | c                      | 0  | 0                      | 0   | 354     | 0                                    | 0                | (                      | 0                 | 0                      | 0  | 0                           | 0   |
| General governments  | 14,442  | 0  | 0               | 0                      | 0                | 2                      | 2 0  | 0                      | 0   | 14,872  | 1                                    | 0                | (                      | 0                 | 2                      |  | 0                           | 0   |
| Credit institutions  | 44,329  | 1  | 18              | 18                     | 18               | 5                      | 5 15   | 15                     | 0   | 43,861  | . 4                                  | 18               | 18                     | 18                | 9                      | 15   | 15                          | 5   |
| Other financial corporations   | 20,257  | 2  | 1               | 1                      | 1                | 18                     | 3 0  | 0                      | 0   | 17,905  | 5                                    | 0                | (                      | 0                 | 20                     | o c  | 0 (                         | )   |
| Non-financial corporations   | 73,883  | 45   | 966             | 931                    | 926              | 524                    | 525  | 520                    | 246   | 69,962  | 41                                   | 1,059            | 1,049                  | 1,022             | 604                    | 502  | 2 497                       | 7 26  |
| of which: small and medium-sized enterprises at amortised cost                     | 14,235  | 18   | 171             | 170                    | 170              | 50                     | 68   | 68                     | 55  | 14,667  | 10                                   | 178              | 178                    | 173               | 43                     | 68   | 67                          | 6   |
| of which: Loans collateralised by commercial immovable property at amortised cost  | 22,996  | 5  | 300             | 300                    | 300              | 104                    | 130  | 130                    | 97  | 23,721  | 0                                    | 268              | 268                    | 266               | 110                    | 124  | 125                         | 80  |
| Households   | 12,513  | 11   | 98              | 92                     | 92               | 26                     | i 33   | 33                     | 41  | 12,353  | 8                                    | 85               | 82                     | 2 70              | 23                     | 31   | 25                          | 3   |
| of which: Loans collateralised by residential immovable property at amortised cost | 7,513   | 7  | 62              | 60                     | 60               | 13                     | 15   | 14                     | 38  | 7,243   | 5                                    | 54               | 52                     | 39                | 10                     | 14   | 13                          | 33  |
| of which: Credit for consumption at amortised cost                                 | 217     | 0  | 1               | 1                      | 1                | 0                      | 0  | 0                      | 1   | 221     | 0                                    | 1                | 1                      | 1                 | 0                      | 0  | 0                           | 1   |
| DEBT INSTRUMENTS other than HFT  | 256,860 | 60   | 1,090           | 1,047                  | 1,042            | 579                    | 580  | 574                    | 287   | 255,869 | 58                                   | 1,168            | 1,156                  | 1,116             | 662                    | 554  | 548                         | 300   |
| OFF-BALANCE SHEET EXPOSURES  | 68,185  |  | 251             | 245                    | 160              | 168                    | 89   | 62                     | 8   | 71,341  |                                      | 262              | 262                    | 178               | 102                    | 107  | . 82                        |   |

<sup>(1)</sup> For the delination of non-performing exposures please refer to COMMISSION INPERENTING ESCLATION (EI) 2015/227 of 9 amony 2015, ANNEX V, Part 2-1 emplate related instructions, substite 29
(2) Institutions report here collective allowances for incurrent but not reported looses (institutions exposures due to credit risk and provisions (instruments at fair value other than HFT)
(3) Institutions report here exposures for financial associal, includionally and collective, elimitated (institutions 4x amortised cost) and changes in fair value other than HFT)
(4) For the orbalances sheet kens, accumulated impairments and accumulated repairments at accumulated repairments at amortised cost (2) to 860/2014-11 To 5 supervisory reporting, however, for the orbalances sheet kens, accumulated impairment are accumulated repairment and accumulated repairment for a conflictive formers, as explained instruments at a fair value other than HFT)
(4) For the orbalances sheet kens, accumulated impairment as accumulated repairment and accumulated repairment for value due to credit risk are disclosed with the opposite sign of what is reported according to the FRREP framework (templates F 18.00 / F 19.00), which follows a sign convention. This is because, based on this sign convention, the provisions on debates the extensive expensive properties, because the expensive



#### Forborne exposures

|   |     |  | As of 30/   | 09/2020   |  |   |       |  | As of 31/   | 12/2020   |     |   |
|---|-----|--|---|---|--|---|-------|--|---|---|-----|---|
|   |     | ring amount of<br>with forbearance                                       | Accumulated in<br>accumulated c<br>value due to co<br>provisions for<br>forbearance m | hanges in fair<br>edit risk and<br>exposures with                           | Collateral and fina<br>received on ex<br>forbearance | posures with  |       | ying amount of<br>with forbearance                                       | Accumulated ir<br>accumulated cl<br>value due to cr<br>provisions for<br>forbearance me | hanges in fair<br>edit risk and<br>exposures with                           |     | ancial guarantees<br>xposures with<br>e measures  |
| (min EUR)   |     | Of which non-<br>performing<br>exposures with<br>forbearance<br>measures |   | Of which on non-<br>performing<br>exposures with<br>forbearance<br>measures |  | Of which collateral and financial guarantees received on non-performing exposures with forbearance measures |       | Of which non-<br>performing<br>exposures with<br>forbearance<br>measures |   | Of which on non-<br>performing<br>exposures with<br>forbearance<br>measures |     | Of which collateral and financial guarantees received on non-performing exposures with forbearance measures |
| Cash balances at central banks and other demand deposits  | 0   | 0  | 0   | 0   | 0  | 0   | 0     | 0  | 0   | 0   | 0   | 0   |
| Debt securities (including at amortised cost and fair value)  | 0   | 0  | 0   | 0   | 0  | 0   | 0     | 0  | 0   | 0   | 0   | О   |
| 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)                                     | 869 | 473  | 226   | 214   | 431  | 151   | 1,085 | 477  | 206   | 187   | 546 | 159   |
| Central banks   | 0   | 0  | 0   | 0   | 0  | 0   | 0     | 0  | 0   | 0   | 0   | 0   |
| General governments   | 14  | 0  | 0   | 0   | 11   | 0   | 17    | 0  | 0   | 0   | 11  | 0   |
| Credit institutions   | 0   | 0  | 0   | 0   | 0  | 0   | 0     | 0  | 0   | 0   | 0   | 0   |
| Other financial corporations  | 6   | 6  | 3   | 3   | 0  | 0   | 4     | 4  | 0   | 0   | 0   | 0   |
| Non-financial corporations  | 827 | 452  | 218   | 206   | 407  | 142   | 1,043 | 458  | 201   | 183   | 522 | 149   |
| of which: small and medium-sized enterprises at amortised cost                                      | 127 | 47   | 19  | 16  | 89   |   | 141   | 44   | 17  | 15  | 104 |   |
| Households  | 22  | 15   | 5   | 4   | 13   | 9   | 20    | 15   | 4   | 4   | 13  | 10  |
| DEBT INSTRUMENTS other than HFT   | 869 | 473  | 226   | 214   | 431  |   | 1,085 | 477  | 206   | 187   | 546 |   |
| Loan commitments given  | 94  | 18   | 5   | 5   | 1  | 0   | 118   | 25   | 11  | 10  | 1   | 0   |
| QUALITY OF FORBEARANCE <sup>2</sup>   |     |  |   |   |  |   |       |  |   |   |     |   |
| Loans and advances that have been forborne more than twice  | 0   |  |   |   |  |   | 0     |  |   |   |     |   |
| Non-performing forborne loans and advances that failed to meet the non-<br>nerforming exit criteria | 0   |  |   |   |  |   | 0     |  |   |   |     |   |

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

<sup>&</sup>lt;sup>©</sup>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 9 and 10 of Regulation (EU) No 680/2014 - 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.



#### Forborne exposures

Landesbank Baden-Württemberg

|   |       |  | As of 31/   | 03/2021   |  |  |       |  | As of 30/0   | 06/2021   |               |   |
|---|-------|--|---|---|--|--|-------|--|--|---|---------------|---|
|   |       | ring amount of<br>with forbearance                                       | Accumulated in<br>accumulated c<br>value due to co<br>provisions for<br>forbearance m | hanges in fair<br>edit risk and<br>exposures with                           | Collateral and fina<br>received on ex<br>forbearance | posures with   |       | ing amount of<br>with forbearance  | Accumulated in<br>accumulated ch<br>value due to cre<br>provisions for<br>forbearance me | nanges in fair<br>edit risk and<br>exposures with                           | received on e | ancial guarantees<br>xposures with<br>e measures  |
| (min EUR)   |       | Of which non-<br>performing<br>exposures with<br>forbearance<br>measures |   | Of which on non-<br>performing<br>exposures with<br>forbearance<br>measures |  | Of which collateral and financial guarantees received on nonperforming exposures with forbearance measures |       | Of which non-<br>performing<br>exposures with<br>forbearance<br>measures |  | Of which on non-<br>performing<br>exposures with<br>forbearance<br>measures |               | Of which collateral and financial guarantees received on non-performing exposures with forbearance measures |
| Cash balances at central banks and other demand deposits  | 0     | 0  | 0   | 0   | 0  | 0  | 0     | 0  | 0  | 0   | 0             | 0   |
| Debt securities (including at amortised cost and fair value)  | 0     | 0  | 0   | 0   | o  | o  | 0     | o  | o  | 0   | 0             | o   |
| Central banks   | 0     | 0  | 0   | 0   | 0  |  | 0     | 0  | 0  | 0   | 0             |   |
| General governments   | 0     | 0  | 0   | 0   | 0  |  | 0     | 0  | 0  | 0   | 0             |   |
| Credit institutions   | 0     | 0  | 0   | 0   | 0  |  | 0     | 0  | 0  | 0   | 0             |   |
| Other financial corporations  | 0     | 0  | 0   | 0   | 0  |  | 0     | 0  | 0  | 0   | 0             |   |
| Non-financial corporations  | 0     | 0  | 0   | 0   | 0  |  | 0     | 0  | 0  | 0   | 0             |   |
| Loans and advances (including at amortised cost and fair value)                                     | 1,530 | 498  | 225   | 204   | 871  | 159  | 1,407 | 530  | 214  | 205   | 837           | 175   |
| Central banks   | 0     | 0  | 0   | 0   | 0  | 0  | 0     | 0  | 0  | 0   | 0             | 0   |
| General governments   | 17    | 0  | 0   | 0   | 10   | 0  | 17    | 0  | 0  | 0   | 10            | 0   |
| Credit institutions   | 0     | 0  | 0   | 0   | 0  | 0  | 0     | 0  | 0  | 0   | 0             | 0   |
| Other financial corporations  | 0     | 0  | 0   | 0   | 0  | 0  | 25    | 0  | 0  | 0   | 25            | 0   |
| Non-financial corporations  | 1,493 | 484  | 221   | 200   | 849  | 150  | 1,347 | 517  | 210  | 201   | 791           | 167   |
| of which: small and medium-sized enterprises at amortised cost                                      | 454   | 55   | 20  | 18  | 357  |  | 389   | 76   | 20   | 18  | 295           |   |
| Households  | 20    | 14   | 4   | 4   | 12   | 9  | 18    | 13   | 4  | 4   | 11            | 8   |
| DEBT INSTRUMENTS other than HFT   | 1,530 | 498  | 225   | 204   | 871  |  | 1,407 | 530  | 214  | 205   | 837           |   |
| Loan commitments given  | 152   | 41   | 20  | 18  | 0  | 0  | 203   | 35   | 22   | 20  | 0             | 0   |
| QUALITY OF FORBEARANCE <sup>2</sup>   |       |  |   |   |  |  |       |  |  |   |               |   |
| Loans and advances that have been forborne more than twice  | 0     |  |   |   |  |  | 0     |  |  |   |               |   |
| Non-performing forborne loans and advances that failed to meet the non-<br>performing exit criteria | 0     |  |   |   |  |  | 0     |  |  |   |               |   |

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

(2) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - 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.



# 2021 EU-wide Transparency Exercise Breakdown of loans and advances to non-financial corporations other than held for trading Landesbank Baden-Württemberg

| Ī  |            |                              | AS 01 3 | 0/09/2020  |                                     |   |            |                               | AS 01 3                | 1/12/2020  |                                     |   |            |                             | AS 01 3: | 1/03/2021  |                                     |   |            |                              | AS OF 3U               | /06/2021   |  |             |
|--|------------|------------------------------|---------|--|-------------------------------------|---|------------|-------------------------------|------------------------|--|-------------------------------------|---|------------|-----------------------------|----------|--|-------------------------------------|---|------------|------------------------------|------------------------|--|--|-------------|
|  | Gross carr | ying amount                  |         |  |                                     | Accumulated   | Gross carr | ying amount                   |                        |  |                                     | Accumulated   | Gross carr | rying amount                |          |  |                                     | Accumulated   | Gross carr | rying amount                 |                        |  |  | Accumulated |
| (min EUR)  |            | Of which<br>non-<br>performi |         | Of which loans<br>and advances<br>subject to<br>impairment | Accumulated impairment <sup>1</sup> | negative<br>changes in fair<br>value due to<br>credit risk on<br>non-performing<br>exposures <sup>1</sup> |            | Of which:<br>non-<br>performi | of which:<br>defaulted | Of which loans<br>and advances<br>subject to<br>impairment | Accumulated impairment <sup>1</sup> | negative<br>changes in fair<br>value due to<br>credit risk on<br>non-performing<br>exposures <sup>1</sup> |            | Of which<br>non-<br>perform |          | Of which loans<br>and advances<br>subject to<br>impairment | Accumulated impairment <sup>1</sup> | negative<br>changes in fair<br>value due to<br>credit risk on<br>non-performing<br>exposures <sup>1</sup> |            | Of which<br>non-<br>performi | of which:<br>defaulted | Of which loans<br>and advances<br>subject to<br>impairment | Accumulated<br>impairment <sup>1</sup> | negative    |
| A Agriculture, forestry and fishing                                | 93         | 4                            | 4       | 93   | 2                                   | 0   | 93         | 3                             | 3                      | 93   | 2                                   | 0   | 135        | 2                           | 2        | 135  | 1                                   | 0   | 95         | 2                            | 2                      | 95   | 1                                      | 0           |
| B Mining and guarrying   | 167        | 1                            | 1       | 167  | 1                                   | 0   | 146        | 10                            | 10                     | 146  | 1                                   | 0   | 146        | 7                           | 7        | 146  | 1                                   | 0   | 135        | 7                            | 0                      | 135  | 1                                      | 0           |
| C Manufacturing  | 15.064     | 636                          | 632     | 15.059   | 483                                 | 5   | 14.346     | 619                           | 615                    | 14.341   | 484                                 | 5   | 15.678     | 570                         | 567      | 15.673   | 511                                 | 5   | 14.406     | 591                          | 588                    | 14.401   | 599                                    | 5           |
| D Electricity, gas, steam and air conditioning<br>supply           | 4,810      | 3                            | 3       | 4,766  | 38                                  | 0   | 4,863      | 2                             | 2                      | 4,833  | 40                                  | 0   | 4,964      | 2                           | 2        | 4,934  | 41                                  | 0   | 4,841      | 38                           | 38                     | 4,811  | 43                                     | 0           |
| E Water supply   | 722        | 2                            | 2       | 722  | 3                                   | 0   | 717        | 1                             | 1                      | 717  | 2                                   | 0   | 742        | 2                           | 2        | 742  | 2                                   | 0   | 761        | 1                            | 1                      | 761  | 1                                      | 0           |
| F Construction   | 1.120      | 25                           | 25      | 1.120  | 12                                  | 0   | 1.139      | 25                            | 25                     | 1.139  | 18                                  | 0   | 1.275      | 19                          | 19       | 1.275  | 17                                  | 0   | 1.286      | 18                           | 18                     | 1.286  | 13                                     | 0           |
| G Wholesale and retail trade                                       | 5.174      | 137                          | 137     | 5.174  | 111                                 | 0   | 5.031      | 130                           | 130                    | 5.031  | 115                                 | 0   | 5.428      | 130                         | 130      | 5.428  | 119                                 | 0   | 4.744      | 144                          | 144                    | 4.744  | 109                                    | 0           |
| H Transport and storage  | 3,032      | 6                            | 6       | 3,032  | 9                                   | 0   | 2,949      | 5                             | 5                      | 2,949  | 32                                  | 0   | 2,984      | 4                           | 4        | 2,984  | 37                                  | 0   | 2,918      | 24                           | 24                     | 2,918  | 26                                     | 0           |
| I Accommodation and food service activities                        | 44         | 2                            | 2       | 44   | 1                                   | 0   | 43         | 1                             | 1                      | 43   | 1                                   | 0   | 46         | 1                           | 1        | 46   | 1                                   | 0   | 44         | 1                            | 1                      | 44   | 1                                      | 0           |
| 3 Information and communication                                    | 2.910      | 8                            | 8       | 2.910  | 12                                  | 0   | 2.502      | 7                             | 7                      | 2.502  | 27                                  | 0   | 2.895      | 7                           | 7        | 2.895  | 25                                  | 0   | 2.894      | 6                            | 6                      | 2.894  | 17                                     | 0           |
| K Financial and insurance activities                               | 1          | 0                            | 0       | 1  | 0                                   | 0   | 0          | 0                             | 0                      | 0  | 0                                   | 0   | 0          | 0                           | 0        | 0  | 0                                   | 0   | 0          | 0                            | 0                      | 0  | 0                                      | 0           |
| L Real estate activities   | 24,885     | 34                           | 24      | 24,883   | 78                                  | 0   | 25,125     | 35                            | 25                     | 25,123   | 99                                  | 0   | 26,238     | 36                          | 27       | 26,237   | 103                                 | 0   | 26,470     | 32                           | 30                     | 26,469   | 113                                    | 0           |
| M Professional, scientific and technical<br>activities             | 6,201      | 111                          | 111     | 6,201  | 118                                 | 0   | 5,662      | 100                           | 100                    | 5,662  | 93                                  | 0   | 8,535      | 126                         | 126      | 8,535  | 105                                 | 0   | 6,463      | 138                          | 138                    | 6,463  | 105                                    | 0           |
| N Administrative and support service<br>activities                 | 2,307      | 52                           | 52      | 2,307  | 35                                  | 0   | 2,328      | 49                            | 49                     | 2,328  | 62                                  | 0   | 2,535      | 50                          | 50       | 2,535  | 61                                  | 0   | 2,580      | 47                           | 47                     | 2,580  | 55                                     | 0           |
| O Public administration and defence,<br>compulsory social security | 1          | 0                            | 0       | 1  | 0                                   | 0   | 0          | 0                             | 0                      | 0  | 0                                   | 0   | 0          | 0                           | 0        | 0  | 0                                   | 0   | 0          | 0                            | 0                      | 0  | 0                                      | 0           |
| P Education  | 86         | 0                            | 0       | 86   | 0                                   | 0   | 86         | 0                             | 0                      | 86   | 1                                   | 0   | 174        | 0                           | 0        | 174  | 1                                   | 0   | 175        | 0                            | 0                      | 175  | 1                                      | 0           |
| Q Human health services and social work<br>activities              | 922        | 3                            | 3       | 922  | 2                                   | 0   | 913        | 3                             | 3                      | 913  | 6                                   | 0   | 864        | 3                           | 3        | 864  | 7                                   | 0   | 768        | 3                            | 3                      | 768  | 5                                      | 0           |
| R Arts, entertainment and recreation                               | 226        | 1                            | 1       | 226  | 1                                   | 0   | 223        | 2                             | 2                      | 223  | 2                                   | 0   | 246        | 2                           | 2        | 246  | 2                                   | 0   | 256        | 2                            | 2                      | 256  | 2                                      | 0           |
| S Other services   | 874        | 6                            | 6       | 874  | 5                                   | 0   | 916        | 4                             | 4                      | 916  | 8                                   | 0   | 999        | 4                           | 4        | 999  | 9                                   | 0   | 1,124      | 4                            | 4                      | 1,124  | 11                                     | 0           |
| Loans and advances   | 68 639     | 1.030                        | 1.016   | 68 588   | 911                                 | 5   | 67.083     | 997                           | 983                    | 67.046   | 993                                 | 5   | 73.883     | 966                         | 953      | 73.846   | 1.044                               | 5   | 69 962     | 1.059                        | 1.046                  | 69 925   | 1.101                                  | 5           |

<sup>(1)</sup> The Items 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the oppositive sign of what is reported according to the FINREP framework (template F 65.01), which follows a sign convention based on a credit/debt convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EV) (10 608)(2014 - 115 on Sign-privary reporting.



#### Information on loans and advances subject to legislative and non-legislative mornatoria and public guarantee schemes in accordance with EBA Guidelines EBA/GL/2020/02

|   |     |     |  |  |             |  |   | As or Ju | /09/2020   |  |  |              |  |   |  |   |    |    |  |           |             |  |   | As of 31/ | 12/2020 |  |  |   |  |  |  |   |
|---|-----|-----|--|--|-------------|--|---|----------|------------|--|--|--------------|--|---|--|---|----|----|--|-----------|-------------|--|---|-----------|---------|--|--|---|--|--|--|---|
|   |     |     |  |  |             |  |   |          |            |  |  |              |  | k   | Maximum<br>amount of the<br>guarantee that<br>can be<br>considered             | Gross carrying<br>amount                      |    |    |  |           |             |  |   |           |         |  |  |   |  |  | Maximum<br>amount of the<br>guarantee that<br>can be<br>considered | Gross carry<br>amount                         |
|   |     |     | Of which:<br>exposures with<br>forbassince<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>credit raik since<br>initial<br>recognition but<br>not credit-<br>impained<br>(Stage 2) | Non-perform | Of which:<br>exposures with<br>fortwarance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days |          | Performing | Of which:<br>exposures with<br>forbarrance<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impained<br>(Stage 2) | Non-performi | Of which:<br>exposures with<br>fortwarence<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days | Public<br>guarantee<br>received in the<br>context of the<br>COVID-19<br>crisis | Inflows to<br>non-<br>parforming<br>exposures |    |    | Of which:<br>exposures with<br>forbeasings<br>measures | Of which: | Non-perform | Of which:<br>exposures with<br>forbeirance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days |           |         | Of which:<br>exposures with<br>forbeasings<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impained<br>(Stage 2) |   | of which:<br>exposures with<br>forbarrance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due =<br>90 days | Public guarantee received in the contact of the COVID-19 crisis    | Inflows to<br>non-<br>performing<br>exposures |
|   | 194 | 191 | 3  | 44   | 4           | 1  | 4   | 3        | 1          | 0  | 1  | 2            |  | 2   |  | 2   | 27 | 27 | 0  | 7         | 0           | ۰  | 0   | 0         |         | 0  | ۰  | 0 | 0  | 0  | 0  | ۰   |
|   | 63  | 62  | 0  | 11   | 0           |  | 0   | ۰        | 0          | 0  |  | 0            | ۰  | 0   |  | 0   | 24 | 24 | 0  | 7         | 0           |  | 0   | 0         |         | 0  |  | 0 | 0  | 0  | 0  |   |
| Γ | 33  | 33  | 0  | 9  | 0           |  | 0   |          | 0          | 0  |  | 0            |  |   |  |   | 14 | 14 | 0  | 5         | 0           |  | 0   | 0         |         | 0  | 0  | 0 | 0  | 0  | 0  |   |

|  |     |            |   |  |              |  |   | As of 30 | /09/2020   |  |  |             |     |   |  |   |     |            |  |  |             |  |   | As of 31 | /12/2020   |   |  |              |   |   |  |                       |
|--|-----|------------|---|--|--------------|--|---|----------|------------|--|--|-------------|-----|---|--|---|-----|------------|--|--|-------------|--|---|----------|------------|---|--|--------------|---|---|--|-----------------------|
|  |     |            |   |  |              |  |   |          |            |  |  |             |     |   | Maximum<br>amount of the<br>guarantee that<br>can be<br>considered | Gross carrying amount                         |     |            |  |  |             |  |   |          |            |   |  |              |   | k   | Maximum<br>amount of the<br>guarantee that<br>can be<br>considered             | Gross carrying amount |
|  |     | Performing |   |  | Non-performi |  |   |          | Performing |  |  | Non-perform | ing |   |  |   |     | Performing |  |  | Non-perform | ing  |   |          | Performing |   |  | Non-performi |   |   |  |                       |
| (min EUR)  |     |            | Of which:<br>exposures wit<br>forbeirance<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>create risk since<br>initial<br>recognition but<br>not credit-<br>impained<br>(Stage 2) |              | Of which:<br>exposures with<br>fortwarance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days |          |            | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impaired<br>(Skape 2) |             |     | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days | Public guarantee received in the context of the CDVID-19 crisis    | ânflows to<br>non-<br>performing<br>exposures |     |            | Of which:<br>exposures with<br>forbeasings<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impained<br>(Stage 2) |             | Of which:<br>suposures with<br>forbearance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days |          |            | Of which:<br>exposures wit<br>forbeasince<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impained<br>(Stage 2) |              | Of which:<br>exposures with<br>forberance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days | Public<br>guarantee<br>received in the<br>context of the<br>COVID-19<br>crisis |                       |
|  | 479 | 474        | 15  | 69   | 4            | ۰  | 4   | 2        | 1          | 0  | 1  | 1           | ۰   | 1   | ۰  | 3   | 621 | 634        | 10   | 116  |             | 1  |   | 4        | 2          | 0   | 2  | 2            | 0   | 2   | 0  | 1                     |
| of which: Households                                       | 253 | 251        | 0   | 35   | 2            |  | 2   | 1        | 1          | 0  | 1  | 0           |     | 0   | 0  | 0   | 278 | 277        | 0  | 43   | 1           |  | 1   | 1        | 1          | 0   | 1  | 0            | 0   | 0   | 0  | 1                     |
| of which: Collateralised by residential immovable property | 187 | 185        | 0   | 29   | 1            |  | 1   | 1        | 0          | 0  | 0  | 0           | 0   | 0   | 0  | 0   | 204 | 203        | 0  | 33   | 1           |  | 1   | 1        | 1          | 0   |  | 0            | 0   | 0   | 0  |                       |
| of which: Non-financial corporations                       | 211 | 208        | 0   | 20   | 3            |  | 3   | 1        | 0          | 0  | 0  | 0           | 0   | 0   | 0  | 3   | 329 | 322        | 3  | 58   | 6           | 1  | 6   | 3        | 1          | 0   | 1  | 2            | 0   | 2   | 0  | 1                     |
| of which: Small and Medium-sized Enterprises               | 160 | 157        | 0   |  | 3            | ۰  | 3   | 1        | 0          | 0  | 0  | 0           |     | 0   |  | 3   | 188 | 163        | 0  | 19   | 5           | 1  | 5   | 2        |            | 0   |  | 2            | 0   | 2   | 0  | ۰                     |
| of which: Collateralised by commercial immovable property  | 155 | 188        |   | 11   |              |  |   |          | 0          |  | 0  | 0           |     | 0   |  | 0   | 244 | 242        | 3  | 39   | 2           | 1  | 2   | 1        | 1          | 0   |  |              |   | 0   |  | 1                     |

| Ī   |     |            |  |   |             |  |   | As of 30 | 09/2020    |  |           |   |  |   |  |                          |     |            |  |  |             |  |   | As of 3 | 1/12/2020  |  |  |   |  |   |  |   |
|---|-----|------------|--|---|-------------|--|---|----------|------------|--|-----------|---|--|---|--|--------------------------|-----|------------|--|--|-------------|--|---|---------|------------|--|--|---|--|---|--|---|
|   |     |            |  |   |             |  |   |          |            |  |           |   |  |   | Maximum<br>amount of the<br>guarantee that<br>can be<br>considered             | Gross carrying<br>amount |     |            |  |  |             |  |   |         |            |  |  |   |  | k   | Maximum<br>amount of the<br>guarantee that<br>can be<br>considered             | Gross carrying amount                         |
| (min ESR)   |     | Performing | Of which:<br>exposums wit<br>forbearance<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>ordit risk since<br>initial<br>recognition but<br>not credit-<br>impaired<br>(Stage 2) | Non-perform | Of which:<br>exposures will<br>forbearance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>paint-due or<br>paint-due <=<br>90 days |          | Performing | Of which:<br>exposures with<br>forbearance<br>measures | Of which: |   | Of which:<br>exposures with<br>forbeirance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days | Public<br>guarantee<br>received in the<br>context of the<br>CDVID-19<br>crisis |                          |     | Performing | Of which:<br>exposures with<br>forbeasings<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impained<br>(Stage 2) | Non-perform | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days |         | Performing | Of which:<br>exposures wi<br>forbearings<br>measures | Of which:<br>the funtruments<br>with significant<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impained<br>(Stage 2) |   | Of which:<br>exposures with<br>forbeinance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>pait-due or<br>pait-due <=<br>90 days | Public<br>guirantee<br>received in the<br>contact of the<br>COVID-19<br>crisis | Inflows to<br>non-<br>performing<br>exposures |
| Newly originated loans and advances subject to public guarantee schemes | 487 | 487        | 0  | 24  | 0           | ۰  | 0   | 1        | 1          | 0  | 0         | 0 |  | 0   | 405  |                          | 659 | 659        | 3  | 193  | 0           |  |   | 2       | 2          | 0  | 1  | 0 | 0  | 0   | 553  |   |
| of which: Households  | 18  | 18         |  |   |             |  |   |          | 0          |  |           | 0 |  |   |  | ۰                        | 24  | 24         |  |  |             |  |   | ۰       |            |  |  | 0 |  |   |  |   |
| of which: Collateralised by residential immovable property              |     |            |  |   |             |  |   |          | 0          |  |           | 0 |  |   |  | ۰                        | 1   | 1          |  |  |             |  |   | ۰       | ۰          |  |  | 0 |  |   |  |   |
| of which: Non-financial corporations                                    | 468 | 468        | 0  | 22  | 0           |  | 0   | 1        | 1          | 0  | 0         | 0 |  |   | 391  | 0                        | 633 | 633        | 3  | 187  | 0           | 0  | 0   | 2       | 2          | 0  | 1  | 0 | 0  | 0   | 529  |   |
| of which: Small and Medium-sized Enterprises                            | 183 | 183        |  |   | ۰           |  |   | ۰        | 0          |  |           | 0 |  |   |  | ۰                        | 247 | 247        |  |  | ۰           |  |   | 1       | 1          |  |  | 0 |  |   |  |   |
| of which: Collateralised by commercial immovable property               | 43  | 43         |  |   |             |  |   |          | 0          |  |           |   |  |   |  |                          | 75  | 75         |  |  | 0           |  |   |         |            |  |  |   |  |   |  | 0   |



#### Information on loans and advances subject to legislative and non-legislative moratoria and public guarantee schemes in accordance with EBA Guidelines EBA/GL/2020/02

| ì  |   |            |   |  |   |  |  | As of 31, | /03/2021   |  |  |   |  |   |  |   |       |            |  |  |             |  |   | As of 30/ | 06/2021 |  |  |   |  |  |  |   |
|--|---|------------|---|--|---|--|--|-----------|------------|--|--|---|--|---|--|---|-------|------------|--|--|-------------|--|---|-----------|---------|--|--|---|--|--|--|---|
|  |   |            |   |  |   |  |  |           |            |  |  |   |  |   | Maximum<br>amount of the<br>guasantee that<br>can be<br>considered             | Gross carrying<br>amount                      | Gross |            |  |  |             |  |   |           |         |  |  |   |  |  | Micomum<br>amount of the<br>guarantee that<br>can be<br>considered             | Gross carrying<br>amount                      |
| (refn EUR)   |   | Performing | Of which:<br>exposures w<br>forbearance<br>measures | Of which:<br>Instruments<br>with significal<br>increase in<br>cred risk sin<br>initial<br>recognition is<br>not credit-<br>impained<br>(Stage 2) |   | Of which:<br>exposures with<br>forbeirance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due <-<br>90 days |           | Performing | Of which:<br>exposures with<br>forbeinings<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impaired<br>(Stage 2) |   | Of which:<br>exposures with<br>forbiarance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <-<br>90 days | Public<br>guarantee<br>received in the<br>context of the<br>COVID-19<br>crisis | Enflows to<br>non-<br>performing<br>exposures |       | Performing | Of which:<br>exposures will<br>forbearings<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impained<br>(Stage 2) | Non-perform | ing Of which: exposums with forbearance measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days |           |         | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>oredit risk since<br>initial<br>recognition but<br>not credit-<br>impaired<br>(Stage 2) |   | ng<br>Of which:<br>soposans with<br>forbarance<br>measures | Of which:<br>Unitely to pay<br>that are not<br>pail-due or<br>pail-due <=<br>90 days | Public<br>guarantee<br>received in the<br>context of the<br>COVID-19<br>crisis | Enflows to<br>non-<br>performing<br>exposures |
| Loans and advances subject to active EBA-compliant moratoria | 3 | 3          | 0   | 1  | 0 | 0  | ٥  | 0         | 0          | 0  | ۰  | 0 |  | 0   | 0  | 0   | 0     | 0          | ٥  | 0  | 0           | 0  |   | 0         | 0       | 0  | ۰  | 0 | 0  | 0  | 0  | 0   |
| of which: Mouseholds   | 1 | 1          | 0   | 1  | 0 | 0  | 0  | 0         | 0          | 0  |  | 0 |  | 0   | 0  | 0   | 0     | 0          | ۰  | 0  | 0           | 0  | 0   | ٥         | ۰       | 0  | 0  | 0 | 0  | ۰  | ۰  | ۰   |
| of which: Collaboralised by residential immovable property   | 1 | 1          | 0   | 1  | 0 | 0  | 0  | 0         | 0          | 0  |  | 0 | 0  | 0   | 0  |   | 0     | 0          | 0  |  | 0           | 0  |   | ٥         |         | 0  |  | 0 | 0  |  |  |   |
| of which: Non-financial corporations                         | 1 | 1          | 0   |  | 0 |  | 0  | 0         | 0          | 0  | ۰  | 0 |  | 0   | 0  | 0   | 0     | 0          | 0  |  | 0           | 0  |   | ٥         |         | 0  |  | 0 | 0  | ۰  |  |   |
| of which: Small and Medium-sized Enterprises                 | 1 | 1          | 0   |  | 0 | 0  | 0  | 0         | 0          | 0  |  | 0 |  | 0   | 0  | 0   | 0     | 0          | 0  | 0  | 0           | 0  |   | 0         |         | 0  | 0  | 0 | 0  |  | 0  |   |
| of which: Collaborational by commercial immovable property   | ۰ | 0          | 0   | ۰  | 0 |  | ٥  | 0         | 0          | 0  |  | 0 |  | 0   | 0  | 0   | 0     |            | 0  | ۰  | 0           | 0  |   | 0         |         | 0  | 0  | 0 | 0  | ۰  | 0  |   |

|  |     |            |   |   |             |  |   | As of 31, | 03/2021    |  |   |              |  |   |  |                          |     |            |                |  |              |  |   | As of 30 | /06/2021   |                |  |              |    |   |   |   |
|--|-----|------------|---|---|-------------|--|---|-----------|------------|--|---|--------------|--|---|--|--------------------------|-----|------------|----------------|--|--------------|--|---|----------|------------|----------------|--|--------------|----|---|---|---|
|  |     |            |   |   |             |  |   | ,         |            |  |   |              |  |   | Maximum<br>amount of the<br>guarantee that<br>can be<br>considered             | Gross carrying<br>amount |     |            |                |  |              |  |   |          |            |                |  |              |    | k   | Maximum<br>amount of the<br>guarantee that<br>can be<br>considered            | Gross carrying<br>amount                      |
|  |     | Performing |   |   | Non-perform | ing  |   |           | Performing |  |   | Non-performi | ng   |   |  |                          |     | Performing |                |  | Non-performe | ng   |   |          | Performing |                |  | Non-performi | 19 |   |   |   |
| (min EUR)  |     |            | Of which:<br>exposures wit<br>forbearings<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>could risk sinos<br>initial<br>recognition but<br>not credit-<br>impained<br>(Stage 2) |             | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days |           |            | Of which:<br>exposures with<br>forbearance<br>measures | Of which:<br>Instruments<br>with significant<br>increase in<br>could risk since<br>initial<br>recognition but<br>not credit-<br>impaired<br>(Stage 2) |              | Of which:<br>exposures with<br>ferbuarance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days | Public<br>guarantee<br>received in the<br>contact of the<br>COVID-19<br>crisis |                          |     |            | exposures with | Of which:<br>Instruments<br>with significant<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impained<br>(Stage 2) |              | Of which:<br>exposures with<br>forbarrance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days |          |            | exposures with | Of which:<br>Instruments<br>with significant<br>increase in<br>credit risk since<br>initial<br>recognition but<br>not credit-<br>impained<br>(Stage 2) |              |    | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>piet-due <=<br>90 days | Public<br>guarantee<br>received in the<br>content of the<br>COVID-19<br>chiss | Inflows to<br>non-<br>performing<br>exposures |
| Loans and advances with expired EBA-compliant monitoria    | 623 | 614        | 17  | 135   |             | 6  |   | 5         | 2          | 1  | 2   | 3            | 3  | 3   |  | 1                        | 602 | 592        | 28             | 140  | 9            | 6  | 9   | 6        | 2          | 1              | 2  | 3            | 3  | 3   | ۰   | 2   |
| of which: Households                                       | 290 | 288        | 0   | 56  | 2           |  | 2   | 1         | 1          | 0  | 1   | 0            | 0  | 0   | 0  | 1                        | 278 | 275        | 0              | 53   | 3            | 0  | 3   | 1        | 1          | 0              | 1  | 1            | 0  | 1   | 0   | 2   |
| of which: Collaboralised by residential immovable property | 212 | 210        | 0   | 47  | 2           |  | 2   | 1         | 1          | 0  | 1   | 0            |  | 0   | 0  | 1                        | 213 | 210        | 0              | 45   | 3            | 0  | 3   | 1        | 1          | 0              | 1  | 0            | ٥  | 0   | 0   | -   |
| of which: Non-financial corporations                       | 318 | 312        | 3   | 64  | 6           | 5  | 6   | 4         | 1          | 0  | 1   | 3            | 3  | 3   | 0  | 0                        | 310 | 303        | 4              | 73   | 6            | s  | 6   | 4        | 1          | 0              | 1  | 3            |    | 3   | 0   | ۰   |
| of which: Small and Medium-sized Enterprises               | 191 | 186        | 0   | 24  | 5           | s  | 5   | 3         | 0          | 0  |   | 3            | 3  | 3   | 0  | 0                        | 166 | 163        | 1              | 24   | 5            | s  | 5   | 3        | 0          | 0              | ۰  | 3            | 3  | 3   | ۰   | ۰   |
| of which: Collaboratised by commercial immovable property  | 236 | 235        | 3   | 43  | 1           |  | 1   | 1         | 1          | 0  | 1   |              |  | 0   | 0  | 0                        | 229 | 228        | 3              | 52   | 1            | 0  | 1   | 1        | 1          | 0              | 1  | 0            |    |   |   |   |

|  |     |            |  |   |   |  |   | As of 31, | /03/2021   |  |   |   |   |  |  |   |     |            |  |   |   |  |   | As of 30 | /05/2021 |   |   |             |  |   |  |   |
|--|-----|------------|--|---|---|--|---|-----------|------------|--|---|---|---|--|--|---|-----|------------|--|---|---|--|---|----------|----------|---|---|-------------|--|---|--|---|
|  |     |            |  |   |   |  |   |           |            |  |   |   |   |  | Maximum<br>amount of the<br>guarantee that<br>can be<br>considered | Gross carrying amount                         |     |            |  |   |   |  |   |          |          |   |   |             |  | k   | Missimum<br>amount of the<br>guarantee that<br>can be<br>considered            | Gross carrying amount                         |
| (min EUR)  |     | Performing | Of which:<br>exposums wit<br>forbearance<br>measures | Of which:<br>Instruments<br>with significant<br>increase in coedit risk since<br>initial<br>recognition but<br>not credit-<br>impaired<br>(Stage 2) |   | of which:<br>exposures with<br>ferbairance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days |           | Performing | Of which:<br>exposures with<br>forbearance<br>measures | Of which: Instruments with significant increase in could risk since initial recognition but not credit- irrpained (Stage 2) |   | Of which:<br>exposures with<br>forbalarance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due <=<br>90 days | Public guarantee received in the context of the COVID-19 crisis    | Inflows to<br>non-<br>parforming<br>exposures |     | Performing | Of which:<br>exposums wit<br>forbeasings<br>measures | Of which: Instruments with significant increase in credit risk since initial recognition but not credit-irrpained (Stage 2) |   | ng<br>Of which:<br>soposuns with<br>forbarance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days |          |          | Of which<br>exposures in<br>forbearance<br>measures |   | Non-perform | Of which:<br>exposures with<br>forbairance<br>measures | Of which:<br>Unlikely to pay<br>that are not<br>past-due or<br>past-due <=<br>90 days | Public<br>guarantee<br>received in the<br>contact of the<br>COVID-19<br>crisis | Inflows to<br>non-<br>performing<br>exposures |
| Newly originated loans and advances subject to public guarantee<br>schemes | 768 | 763        | 3  | 322   | 6 |  | 1   | 4         | 2          | 0  |   | 1 |   | 1  | 644  | 0   | 875 | 869        | 3  | 389   | 6 | 6  | 1   | 4        | 3        | 0   | 2 | 1           | 1  | 1   | 731  |   |
| of which: Households   | 25  | 25         |  |   | 0 |  |   | 0         | 0          |  |   | 0 |   |  |  | ۰   | 27  | 27         |  |   | 0 |  |   | 0        | 0        |   |   |             |  |   |  |   |
| of which: Collaboralised by residential immovable property                 | 1   | 1          |  |   | 0 |  |   | 0         | 0          |  |   | 0 |   |  |  | ۰   | 1   | 1          |  |   | 0 |  |   | 0        |          |   |   |             |  |   |  |   |
| of which: Non-financial corporations                                       | 740 | 734        | 3  | 315   | 6 |  | 1   | 3         | 2          | 0  | 1   | 1 |   | 1  | 618  | 0   | 848 | 542        | 3  | 384   | 6 | 6  | 1   | 4        | 3        | 0   | 2 | 1           | 1  | 1   | 707  |   |
| of which: Small and Medium-sized Enterprises                               | 284 | 284        |  |   | 0 |  |   | 1         | 1          |  |   | 0 |   |  |  | 0   | 301 | 300        |  |   | 0 |  |   | 1        | 1        |   |   | ۰           |  |   |  |   |
| of which: Collaboralised by commercial immovable property                  | 95  | 95         |  |   | 0 |  |   |           | 0          |  |   | 0 |   |  |  | ۰   | 89  | 89         |  |   | 0 |  |   | 0        |          |   |   | ۰           |  |   |  |   |