

| Bank Name | Norddeutsche Landesbank - Girozentrale - |
|--------------|--|
| LEI Code | DSNHHQ2B9X5N6OUJ1236 |
| 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 30/09/2022 | As of 31/12/2022 | As of 31/03/2023 | As of 30/06/2023 | COREP CODE | REGULATION |
|--|------------------|------------------|------------------|------------------|---|---|
| Available capital (amounts) | | | | | | |
| Common Equity Tier 1 (CET1) capital - transitional period | 5,643 | 6,051 | 5,971 | 5,964 | C 01.00 (r0020,c0010) | Article 50 of CRR |
| Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 5,643 | 6,051 | 5,971 | 5,964 | C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010) | Article 50 of CRR |
| Tier 1 capital - transitional period | 5,694 | 6,101 | 6,021 | 6,014 | C 01.00 (r0015,c0010) | Article 25 of CRR |
| Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition | 5,694 | 6,101 | 6,021 | 6,014 | C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) | Article 25 of CRR |
| Total capital - transitional period | 7,148 | 7,441 | 7,288 | 7,209 | C 01.00 (r0010,c0010) | Articles 4(118) and 72 of CRR |
| Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 7,148 | 7,441 | 7,288 | 7,209 | C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) | Articles 4(118) and 72 of CRR |
| Risk exposure amounts | | | | | | |
| Total risk exposure amount | 38,742 | 40,142 | 39,833 | 40,385 | C 02.00 (r0010,c0010) | Articles 92(3), 95, 96 and 98 of CRR |
| Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 38,742 | 40,142 | 39,833 | 40,385 | C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040) | Articles 92(3), 95, 96 and 98 of CRR |
| Capital ratios | | | | | | |
| Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition | 14.57% | 15.07% | 14.99% | 14.77% | 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 | 14.57% | 15.07% | 14.99% | 14.77% | (C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010))/ (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)) | |
| Tier 1 (as a percentage of risk exposure amount) - transitional definition | 14.70% | 15.20% | 15.12% | 14.89% | CA3 {3} | - |
| Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 14.70% | 15.20% | 15.12% | 14.89% | (C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)) | - |
| Total capital (as a percentage of risk exposure amount) - transitional definition | 18.45% | 18.54% | 18.30% | 17.85% | CA3 {5} | - |
| Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied | 18.45% | 18.54% | 18.30% | 17.85% | (C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)) | - |
| Leverage ratios | | | | | | |
| Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital | 122,020 | 111,864 | 113,269 | 111,088 | C 47.00 (r0300,c0010) | Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR |
| Leverage ratio - using a transitional definition of Tier 1 capital | 4.67% | 5.45% | 5.32% | 5.41% | C 47.00 (r0340,c0010) | Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR |



Leverage ratio

| | (min EUR, %) | As of 30/09/2022 | As of 31/12/2022 | As of 31/03/2023 | As of 30/06/2023 | COREP CODE | REGULATION |
|-----|---|------------------|------------------|---------------------|---------------------|-----------------------|--|
| A.1 | Tier 1 capital - transitional definition | 5,694 | 6,101 | 6,021 | 6,014 | C 47.00 (r0320,c0010) | |
| A.2 | Tier 1 capital - fully phased-in definition | 5,694 | 6,101 | 6,021 | 6,014 | C 47.00 (r0310,c0010) | Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending |
| B.1 | Total leverage ratio exposures - using a transitional definition of Tier 1 capital | 122,020 | 111,864 | 113,269 | 111,088 | C 47.00 (r0300,c0010) | CRR |
| B.2 | Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital | 122,020 | 111,864 | 113,269 | 111,088 | C 47.00 (r0290,c0010) | |
| C.1 | Leverage ratio - using a transitional definition of Tier 1 capital | 4.67% | 5.45% | 5.32% | 5.41% | [A.1]/[B.1] | |
| C.2 | Leverage ratio - using a fully phased-in definition of Tier 1 capital | 4.67% | 5.45% | 5.32% | 5.41% | [A.2]/[B.2] | |



2023 EU-wide Transparency Exercise Capital Norddeutsche Landesbank - Girozentrale -

| | | ı | | | | | | |
|--|----------|--|------------------|------------------|------------------|------------------|---|--|
| | | (min EUR, %) | As of 30/09/2022 | As of 31/12/2022 | As of 31/03/2023 | As of 30/06/2023 | COREP CODE | REGULATION |
| | A | OWN FUNDS COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments) | 7,148 | 7,441 | 7,288 | 7,209 | C 01.00 (r0010,c0010) | Articles 4(118) and 72 of CRR |
| | A.1 | | 5,643 | 6,051 | 5,971 | 5,964 | C 01.00 (r0020,c0010) | Article 50 of CRR |
| | A.1.1 | Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments) | 5,662 | 5,716 | 5,716 | 5,716 | C 01.00 (r0030,c0010) | Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR |
| | A.1.2 | Retained earnings | 1,201 | 1,258 | 1,239 | 1,264 | C 01.00 (r0130,c0010) | Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR |
| | A.1.3 | Accumulated other comprehensive income | -851 | -543 | -543 | -543 | C 01.00 (r0180,c0010) | Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR |
| | A.1.4 | Other Reserves | 23 | 26 | 0 | 0 | C 01.00 (r0200,c0010) | 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 (r0210,c0010) | Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR |
| | A.1.6 | Minority interest given recognition in CET1 capital | 0 | 0 | 0 | 0 | C 01.00 (r0230,c0010) | Article 84 of CRR |
| | A.1.7 | Adjustments to CET1 due to prudential filters | -166 | -193 | -229 | -239 | C 01.00 (r0250,c0010) | Articles 32 to 35 of and 36 (1) point (f) of CRR |
| | A.1.8 | (-) Intangible assets (including Goodwill) | -84 | -73 | -69 | -75 | C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010) | Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR |
| | A.1.9 | (-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs | -1 | 0 | 0 | 0 | C 01.00 (r0370,c0010) | Articles 36(1) point (c) and 38 of CRR |
| | A.1.10 | (-) IRB shortfall of credit risk adjustments to expected losses | 0 | 0 | 0 | 0 | C 01.00 (r0380,c0010) | Articles 36(1) point (d), 40 and 159 of CRR |
| | A.1.11 | (-) Defined benefit pension fund assets | 0 | 0 | 0 | 0 | C 01.00 (r0390,c0010) | Articles 4(109), 36(1) point (e) and 41 of CRR |
| | A.1.12 | | 0 | 0 | 0 | 0 | C 01.00 (r0430,c0010) | Articles 4(122), 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 (r0440,c0010) | 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 | 0 | C 01.00 (r0450,c0010) + C 01.00 (r0450,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010) + C 01.00 (r0472,c0010) | Articles 4(36), 36(1) point (b) (i) and 99 to 91 of 0187, Articles 36(1) point (b) (i), 24(1) point (b) and 25 of 036°, Articles 36(1) point (b) and 276(3) of 050°, Articles 36(1) point b) (ii) and 276(3) of 050°, Articles 36(1) point b) (iii) and 155(4) of 050°, Articles 36(1) point b) (iv) and 155(4) of 050°. |
| | A.1.14.1 | Of which: from securitisation positions (-) | 0 | 0 | 0 | 0 | C 01.00 (r0460,c0010) | 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 (r0480,c0010) | Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of ORR |
| | A.1.16 | (-) Deductible DTAs that rely on future profitability and arise from temporary differences | 0 | 0 | 0 | 0 | C 01.00 (r0490,c0010) | Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR |
| | A.1.17 | (-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment | 0 | 0 | 0 | 0 | C 01.00 (r0500,c0010) | Articles 4(27); 36(1) point (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 (r0510,c0010) | Article 48 of CRR |
| | A.1.18A | (-) Insufficient coverage for non-performing exposures | -5 | -1 | -3 | -6 | C 01.00 (r0513,c0010) | Article 36(1), point (m) and Article 47c CRR |
| OWN FUNDS Transitional period | A.1.188 | (-) Minimum value commitment shortfalls | 0 | 0 | 0 | 0 | C 01.00 (r0514,c0010) | Article 36(1), point (n) and Article 133c(2) CRR |
| | A.1.18C | (-) Other foresecable tax charges | 0 | 0 | 0 | 0 | C 01.00 (r0515,c0010) | Article 36(1), point (I) CRR |
| | A.1.19 | (-) Additional deductions of CET1 Capital due to Article 3 CRR | -46 | -50 | -50 | -154 | C 01.00 (r0524,c0010) | Article 3 CRR |
| | A.1.20 | CET1 capital elements or deductions - other | -89 | -89 | -89 | 0 | C 01.00 (r0529,c0010) | |
| | A.1.21 | Transitional adjustments | 0 | 0 | 0 | 0 | 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 (40220 40010) | Articles 483(1) to (3), and 484 to 497 of CRR |
| | A.1.21.2 | Transitional adjustments due to additional minority interests (+/-) | 0 | 0 | 0 | 0 | C 01.00 (r0240,c0010) | Articles 479 and 480 of CRR |
| | A.1.21.3 | Other transitional adjustments to CET1 Capital (+/-) | 0 | 0 | 0 | 0 | C 01.00 (r0520,c0010) | Articles 469 to 472, 478 and 481 of CRR |
| | A.2 | ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments) | 50 | 50 | 50 | 50 | C 01.00 (r0530,c0010) | Article 61 of CRR |
| | A.2.1 | Additional Tier 1 Capital instruments | 50 | 50 | 50 | 50 | C 01.00 (r0540,c0010) + C 01.00 (r0570,c0010) | ARION OLOF CAR |
| | A.2.2 | (-) Excess deduction from T2 items over T2 capital | 0 | 0 | 0 | 0 | (r0670,c0010) C 01.00 (r0720,c0010) | |
| | A.2.3 | Other Additional Tier I Capital components and deductions | 0 | 0 | 0 | 0 | C 01.00 (+0990,+0010) + C 01.00 (+0700,+0010) + C 01.00 (+0700,+0010) + C 01.00 (+0710,+0010) + C 01.00 (+0744,+0010) + C 01.00 (+0744,+0010) | |
| | A.2.4 | Additional Tier 1 transitional adjustments | 0 | 0 | 0 | 0 | C 01.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010) | |
| | A.3 | TIER 1 CAPITAL (net of deductions and after transitional adjustments) | 5,694 | 6,101 | 6,021 | 6,014 | C 01.00 (r0015,c0010) | Article 25 of CRR |
| | A.4 | TIER 2 CAPITAL (net of deductions and after transitional adjustments) | 1,455 | 1,340 | 1,267 | 1,195 | C 01.00 (r0750,c0010) | Article 71 of CRR |
| | A.4.1 | Tier 2 Capital instruments | 1,273 | 1,151 | 1,077 | 998 | C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010) | |
| | A.4.2 | | 182 | 189 | 190 | 197 | C 01.00 (+0916),c0010) + C 01.00 (+0936),c0010) + C 01.00 (+0930),c0010) + C (+0936),c0010) + C 01.00 (+0930),c0010) + C (+01.00 (+0930),c0010) + C 01.00 (+0976),c0010) + C 01.00 (+0974),c0010) + C 01.00 (+0978),c0010) | |
| | A.4.3 | Tier 2 transitional adjustments | 0 | 0 | 0 | 0 | C 01.00 (r0880,c0010) + C 01.00 | |
| | | | | | | | (r0900,c0010) + C 01.00 (r0960,c0010) | 150 MM 6 6 7 140 MM |
| OWN FUNDS REQUIREMENTS | В | TOTAL RISK EXPOSURE AMOUNT | 38,742 | 40,142 | 39,833 | 40,385 | C 02.00 (r0010,c0010) | Articles 92(3), 95, 96 and 98 of CRR |
| | B.1 | Of which: Transitional adjustments included COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period) | 0 | 0 | 0 | 0 | C 05.01 (r0010,c0040) | |
| CAPITAL RATIOS (%) | C.1 | | 14.57% | 15.07% | 14.99% | 14.77% | CA3 (1) | • |
| Transitional period | C.2 | TIER 1 CAPITAL RATIO (transitional period) | 14.70% | 15.20% | 15.12% | 14.89% | CA3 (3) | • |
| CFT1 Canital | C.3 | TOTAL CAPITAL RATIO (transitional period) | 18.45% | 18.54% | 18.30% | 17.85% | CA3 (5) [A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- | • |
| CET1 Capital Fully loaded CET1 RATIO (%) | D | COMMON EQUITY TIER 1 CAPITAL (fully loaded) | 5,643 | 6,051 | 5,971 | 5,964 | [A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2- A.4.3.0).0)] | • |
| Fully loaded ¹ | E | COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded) | 14.57% | 15.07% | 14.99% | 14.77% | [0.1]/[8-8.1] | • |
| | F | Adjustments to CET1 due to IFRS 9 transitional arrangements | 0 | 0 | 0 | 0 | C 05.01 (r0440,c0010) | |
| Memo items | F | Adjustments to AT1 due to IFRS 9 transitional arrangements | 0 | 0 | 0 | 0 | C 05.01 (r0440,c0020) | |
| | F | Adjustments to T2 due to IFRS 9 transitional arrangements | 0 | 0 | 0 | 0 | C 05.01 (r0440,c0030) | |
| | F | Adjustments included in RWAs due to IFRS 9 transitional arrangements | 0 | 0 | 0 | 0 | C 05.01 (r0440,c0040) | |
| | | ated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a re | | | | | | |

⁽¹⁾The fully loaded CETI ratio is an estimate calculated based on bank's supervisory recording. Therefore, any capital indusments that are not eliable from a repulsabory coint of view at the recording date are not balen into account in this calculation.
Fully loaded CETI capital ratio estimation is based on the formulae stated in column "COSEP CODE" – please note that this might load to differences to fully loaded CETI capital ratio published by the participating banks e.g. in their Filter 3 disclosure



Overview of Risk exposure amounts

| | | RWAs | | |] |
|--|------------------|------------------|------------------|------------------|--|
| (min EUR, %) | As of 30/09/2022 | As of 31/12/2022 | As of 31/03/2023 | As of 30/06/2023 | COREP CODE |
| Credit risk (excluding CCR and Securitisations) ¹ | 32,318 | 33,708 | 33,808 | 34,876 | C 02.00 (r0040, r0010) - (C 07.00 (r0090, r0220, s001) + C 07.00 (r0110, r0220, s001) + C 07.00 (r0130, r0220, s001) + C 08.01 (r0040, r0220, s002) + C 08.01 (r0050, r0220, r0200, r0 |
| Of which the standardised approach | 2,677 | 2,874 | 2,740 | 2,578 | C 02.00 (r0060, c0010)-[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001)+ C 07.00 (r0130, c0220, s001)] |
| Of which the foundation IRB (FIRB) approach | 28,755 | 29,989 | 30,336 | 31,614 | C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)] |
| Of which the advanced IRB (AIRB) approach | 481 | 473 | 459 | 457 | C 02.00 (r0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)] |
| Of which equity IRB | 0 | 0 | 0 | 0 | C 02.00 (r0420, c0010) |
| Counterparty credit risk (CCR, excluding CVA) ² | 768 | 725 | 739 | 688 | C 07.00 (0099), 02220, 901) + C 70.00 (0110, 0220, 901) + C 07.00 (0130, 0220, 901) + C 08.01 (00040, 02260, 901) + C 08.01 (00050, 02260, 901) + C 08.01 (00050, 02260, 901) + C 08.01 (00040, 02260, 9002) + C 08.01 (00050, 9002) + C 08.01 |
| Credit valuation adjustment - CVA | 718 | 541 | 587 | 584 | C 02.00 (40640, c0010) |
| Settlement risk | 0 | 0 | 0 | 0 | C 02.00 (r0490, c0010) |
| Securitisation exposures in the banking book (after the cap) | 1,185 | 1,145 | 1,118 | 694 | C 02.00 (r0470, c0010) |
| Position, foreign exchange and commodities risks (Market risk) | 1,237 | 1,568 | 1,480 | 1,443 | C 02.00 (r6520, c0010) |
| Of which the standardised approach | 271 | 287 | 220 | 195 | C 02.00 (r0530, c0010) |
| Of which IMA | 966 | 1,281 | 1,260 | 1,248 | C 02.00 (r0580, c0010) |
| Of which securitisations and resecuritisations in the trading book | 0 | 0 | 0 | 0 | C 19.00 (0010, 0560)*12.54-C 20.00 (0010, 04-50)*12.5+MAV(C 24.00(0010, 0090),C 24.00(0010, 0100),C 24.00(0010, 0110))*12.5 |
| Large exposures in the trading book | 0 | 0 | 0 | 0 | C 02.00 (r0680, c0010) |
| Operational risk | 2,450 | 2,450 | 2,101 | 2,101 | C 02.00 (r0590, c0010) |
| Of which basic indicator approach | 0 | 0 | 0 | 0 | C 02.00 (r0600, c0010) |
| Of which standardised approach | 2,450 | 2,450 | 2,101 | 2,101 | C 02.00 (r0610, c0010) |
| Of which advanced measurement approach | 0 | 0 | 0 | 0 | C 02.00 (40620, c0010) |
| Other risk exposure amounts | 66 | 5 | 0 | 0 | C 02.00 (40630, c0010) + C 02.00 (40690, c0010) |
| Total | 38,742 | 40,142 | 39,833 | 40,385 | |

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

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



| (min EUR) | As of 30/09/2022 | As of 31/12/2022 | As of 31/03/2023 | As of 30/06/2023 |
|--|------------------|------------------|------------------|------------------|
| Interest income | 2,781 | 3,662 | 1,366 | 2,913 |
| Of which debt securities income | 184 | 250 | 72 | 152 |
| Of which loans and advances income | 1,207 | 1,773 | 646 | 1,357 |
| Interest expenses | 2,125 | 2,788 | 1,149 | 2,411 |
| (Of which deposits expenses) | 605 | 880 | 325 | 690 |
| (Of which debt securities issued expenses) | 162 | 224 | 77 | 169 |
| (Expenses on share capital repayable on demand) | 0 | 0 | 0 | 0 |
| Dividend income | 10 | 16 | 11 | 11 |
| Net Fee and commission income | 118 | 174 | 48 | 100 |
| 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 | -29 | -20 | 5 | 8 |
| Gains or (-) losses on financial assets and liabilities held for trading, net | -1,151 | -1,131 | 6 | 43 |
| Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net | 1,042 | 992 | -48 | -46 |
| Gains or (-) losses from hedge accounting, net | 5 | 20 | 16 | 19 |
| Exchange differences [gain or (-) loss], net | 24 | 19 | 7 | 7 |
| Net other operating income /(expenses) | -15 | -10 | 1 | -12 |
| TOTAL OPERATING INCOME, NET | 659 | 934 | 262 | 633 |
| (Administrative expenses) | 674 | 910 | 223 | 438 |
| (Cash contributions to resolution funds and deposit guarantee schemes) | 72 | 77 | 0 | 41 |
| (Depreciation) | 49 | 70 | 15 | 24 |
| Modification gains or (-) losses, net | 0 | 1 | 2 | 5 |
| (Provisions or (-) reversal of provisions) | -11 | -9 | 64 | 22 |
| (Payment commitments to resolution funds and deposit quarantee schemes) | 0 | 0 | 0 | 0 |
| (Commitments and guarantees given) | -6 | 6 | -2 | 5 |
| (Other provisions) | -5 | -16 | 67 | 17 |
| Of which pending legal issues and tax litigation ¹ | 0 | -3 | 0 | 0 |
| Of which restructuring ¹ | 0 | -97 | 0 | 0 |
| (Increases or (-) decreases of the fund for general banking risks, net) ² | 0 | 0 | 0 | 0 |
| (Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss) | -91 | -148 | -27 | -24 |
| (Financial assets at fair value through other comprehensive income) | 0 | -1 | 1 | 0 |
| (Financial assets at amortised cost) | -91 | -147 | -28 | -23 |
| (Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets) | 0 | 9 | 0 | 5 |
| (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 | 41 | 40 | 0 | 11 |
| Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations | 0 | 0 | 0 | 0 |
| PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS | 7 | 66 | -11 | 143 |
| PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS | 18 | 58 | -17 | 108 |
| Profit or (-) loss after tax from discontinued operations | 0 | 0 | 0 | 0 |
| PROFIT OR (-) LOSS FOR THE YEAR | 18 | 58 | -17 | 108 |
| Of which attributable to owners of the parent | 18 | 58 | -17 | 108 |

U 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 | 22 | | | As of 31 | /12/2022 | | | As of 31, | 03/2023 | | | As of 30 | 06/2023 | | |
|--|-----------------|----------------|----------------------------------|-------|---------|----------|-----------------|---------|--------------------|-----------|------------------|---------|--------------------|----------|------------------|---------|--|
| | | Fa | ir value hierard | hy | | Fa | ir value hierar | :hy | | Fa | ir value hierard | :hy | | Fa | ir value hierard | :hy | |
| ASSETS: | Carrying amount | Level 1 | Carrying amount Level 2 Level 3 | | | Level 1 | Level 2 | Level 3 | Carrying amount | Level 1 | Level 2 | Level 3 | Carrying amount | Level 1 | Level 2 | Level 3 | References |
| Cash, cash balances at central banks and other demand deposits | 12,212 | | | | 2,410 | | | | 2,931 | | | | 2,022 | | | | IAS 1.54 (i) |
| Financial assets held for trading | 7,773 | 59 | 5,809 | 1,904 | 7,614 | 1 | 5,922 | 1,692 | 7,306 | 140 | 5,487 | 1,679 | 7,424 | 0 | 5,869 | 1,555 | IFRS 7.8(a)(i);IFRS 9.Appendix A |
| Non-trading financial assets mandatorily at fair value through profit or loss | 806 | 308 | 235 | 264 | 784 | 307 | 224 | 253 | 706 | 291 | 146 | 269 | 693 | 255 | 201 | 237 | IFRS 7.8(a)(ii); IFRS 9.4.1.4 |
| Financial assets designated at fair value through profit or loss | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IFRS 7.8(a)(i); IFRS 9.4.1.5 |
| Financial assets at fair value through other comprehensive income | 10,839 | 1,118 | 9,150 | 572 | 10,633 | 1,047 | 9,109 | 477 | 10,679 | 1,011 | 9,195 | 473 | 10,541 | 1,111 | 9,001 | 429 | IFRS 7.8(h); IFRS 9.4.1.2A |
| Financial assets at amortised cost | 86,111 | | | | 86,087 | | | | 86,352 | | | | 86,810 | | | | IFRS 7.8(f); IFRS 9.4.1.2 |
| Derivatives – Hedge accounting | 237 | 0 | 233 | 4 | 198 | 0 | 196 | 2 | 182 | 0 | 180 | 2 | 166 | 0 | 166 | 1 | IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26 |
| Fair value changes of the hedged items in portfolio hedge of interest rate risk | -231 | | | | -228 | | | | -209 | | | | -207 | | | | IAS 39.89A(a); IFRS 9.6.5.8 |
| Other assets ¹ | 4,180 | | | | 4,107 | | | | 4,260 | | | | 4,141 | | | | |
| TOTAL ASSETS | 121,928 | | | | 111,606 | | | | 112,207 | | | | 111,590 | | | | IAS 1.9(a), IG 6 |

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

| (min | EUR) | | , | As of 30/09/20 | 22 | | | | | As of 31 | /12/2022 | | | | | As of 31 | 1/03/2023 | | | | | As of 30 | /06/2023 | | | |
|---|--------------------|--|--|--------------------------------------|--|----------------------------------|--------------------------------------|--|----------------------------------|--------------------|--|-----------------|--------------------------------------|--|----------------|--------------------------------------|--|----------------------------------|--------------------------------------|--|----------------------------------|--------------------------------------|--|----------------------------------|--------------------------------------|--------------------------|
| | | Gross carry | ing amount ⁽²⁾ | | Accum | nulated impairs | nent ⁽²⁾ | Gros | s carrying amo | unt ⁽²⁾ | Accum | nulated impairr | nent ⁽²⁾ | Gros | s carrying amo | unt ⁽²⁾ | Accui | mulated impairr | nent ⁽²⁾ | Gros | s carrying amo | unt ⁽²⁾ | Accum | nulated impairm | nent (2) | |
| Breakdown of financial assets by instrument and by counterparty sector ¹ | | Stage 1 Assets without significant increase in credit risk since initial recognition | Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired | Stage 3 Credit-impaired assets | Stage 1 Assets without significant increase in credit risk since initial recognition | increase in credit risk since | Stage 3 Credit-impaired assets | Stage 1 Assets without significant increase in credit risk since initial recognition | increase in credit risk since | Stage 3 | Stage 1 Assets without significant increase in credit risk since initial recognition | | Stage 3 Credit-impaired assets | Stage 1 Assets without significant increase in credit risk since initial recognition | | Stage 3 Credit-impaired assets | Stage 1 Assets without significant increase in credit risk since initial recognition | increase in credit risk since | Stage 3 Credit-impaired assets | Stage 1 Assets without significant increase in credit risk since initial recognition | increase in credit risk since | Stage 3 Credit-impaired assets | Stage 1 Assets without significant increase in credit risk since initial recognition | increase in credit risk since | Stage 3 Credit-impaired assets | References |
| Financial assets at fair value through other | Debt securities | 10,216 | 118 | 0 | -1 | -5 | 0 | 10,120 | 77 | 0 | -1 | -3 | 0 | 10,153 | 94 | 0 | -1 | -4 | 0 | 10,051 | 71 | 0 | -1 | -3 | 0 | Annex V.Part 1.31, 44(b) |
| comprehensive income | Loans and advances | 511 | 0 | 0 | 0 | 0 | 0 | 441 | 0 | 0 | 0 | 0 | 0 | 437 | 0 | 0 | 0 | 0 | 0 | 423 | 0 | 0 | 0 | 0 | 0 | Annex V.Part 1.32, 44(a) |
| Financial assets at | Debt securities | 3,123 | 188 | 0 | -1 | -2 | 0 | 3,006 | 171 | 0 | -1 | -1 | 0 | 2,904 | 168 | 0 | -1 | -1 | 0 | 2,863 | 117 | 0 | -1 | -1 | 0 | Annex V.Part 1.31, 44(b) |
| amortised cost | Loans and advances | 79,547 | 3,230 | 813 | -164 | -322 | -303 | 79,519 | 3,285 | 802 | -210 | -204 | -280 | 79,424 | 3,834 | 684 | -214 | -211 | -236 | 80,119 | 3,694 | 666 | -224 | -188 | -236 | Annex V.Part 1.32, 44(a) |

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

⁽⁷⁾ 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

Norddeutsche Landesbank - Girozentrale -

(mln EUR)

| | | Carrying | amount | | |
|---|------------------|------------------|------------------|------------------|--|
| LIABILITIES: | As of 30/09/2022 | As of 31/12/2022 | As of 31/03/2023 | As of 30/06/2023 | References |
| Financial liabilities held for trading | 3,762 | 3,294 | 2,927 | 3,160 | IFRS 7.8 (e) (ii); IFRS 9.BA.6 |
| Trading financial liabilities ¹ | 0 | 0 | 0 | 0 | Accounting Directive art 8(1)(a),(3),(6) |
| Financial liabilities designated at fair value through profit or loss | 4,540 | 4,481 | 4,542 | 3,982 | IFRS 7.8 (e)(i); IFRS 9.4.2.2 |
| Financial liabilities measured at amortised cost | 102,957 | 93,137 | 93,499 | 93,456 | IFRS 7.8(g); IFRS 9.4.2.1 |
| Non-trading non-derivative financial liabilities measured at a cost-based method ¹ | 0 | 0 | 0 | 0 | Accounting Directive art 8(3) |
| Derivatives – Hedge accounting | 516 | 438 | 426 | 370 | IFRS 9.6.2.1; Annex V.Part 1.26 |
| Fair value changes of the hedged items in portfolio hedge of interest rate risk | -1,329 | -1,298 | -1,185 | -1,185 | IAS 39.89A(b), IFRS 9.6.5.8 |
| Provisions | 2,359 | 2,431 | 2,513 | 2,439 | IAS 37.10; IAS 1.54(I) |
| Tax liabilities | 1,550 | 2,132 | 2,133 | 2,139 | 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 | 1,142 | 509 | 815 | 503 | Annex V.Part 2.13 |
| Liabilities included in disposal groups classified as held for sale | 0 | 0 | 0 | 0 | IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14 |
| Haircuts for trading liabilities at fair value ¹ | 0 | 0 | 0 | 0 | Annex V Part 1.29 |
| TOTAL LIABILITIES | 115,498 | 105,125 | 105,671 | 104,864 | IAS 1.9(b);IG 6 |
| TOTAL EQUITY | 6,430 | 6,481 | 6,536 | 6,727 | IAS 1.9(c), IG 6 |
| TOTAL EQUITY AND TOTAL LIABILITIES | 121,928 | 111,606 | 112,207 | 111,590 | IAS 1.IG6 |

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



Breakdown of liabilities

Norddeutsche Landesbank - Girozentrale -

(mln EUR)

| | | | Carrying | amount | | |
|--------------------------------------|---|------------------|------------------|------------------|------------------|---|
| Breakdown of financial liabilities b | oy instrument and by counterparty sector | As of 30/09/2022 | As of 31/12/2022 | As of 31/03/2023 | As of 30/06/2023 | References |
| Derivatives | | 4,227 | 3,712 | 3,308 | 3,508 | IFRS 9.BA.7(a); CRR Annex II |
| Short positions | Equity instruments | 0 | 0 | 0 | 0 | IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5 |
| Short positions | Debt securities | 51 | 20 | 46 | 22 | Annex V.Part 1.31 |
| | Central banks | 41 | 0 | 204 | 207 | Annex V.Part 1.42(a), 44(c) |
| | of which: Current accounts / overnight deposits | 0 | 0 | 0 | 0 | ECB/2013/33 Annex 2.Part 2.9.1 |
| | General governments | 9,550 | 7,604 | 7,805 | 7,360 | Annex V.Part 1.42(b), 44(c) |
| | of which: Current accounts / overnight deposits | 1,462 | 718 | 570 | 771 | ECB/2013/33 Annex 2.Part 2.9.1 |
| | Credit institutions | 30,787 | 28,927 | 27,449 | 28,719 | Annex V.Part 1.42(c),44(c) |
| Deposits | of which: Current accounts / overnight deposits | 2,854 | 2,421 | 1,444 | 1,430 | ECB/2013/33 Annex 2.Part 2.9.1 |
| Deposits | Other financial corporations | 21,829 | 20,186 | 20,239 | 19,538 | Annex V.Part 1.42(d),44(c) |
| | of which: Current accounts / overnight deposits | 2,744 | 1,620 | 1,822 | 1,777 | ECB/2013/33 Annex 2.Part 2.9.1 |
| | Non-financial corporations | 17,350 | 13,082 | 13,572 | 13,117 | Annex V.Part 1.42(e), 44(c) |
| | of which: Current accounts / overnight deposits | 13,067 | 10,137 | 9,816 | 9,569 | ECB/2013/33 Annex 2.Part 2.9.1 |
| | Households | 7,220 | 7,273 | 7,087 | 6,953 | Annex V.Part 1.42(f), 44(c) |
| | of which: Current accounts / overnight deposits | 6,047 | 6,082 | 5,813 | 5,660 | Annex V.Part 1.42(f), 44(c) |
| Debt securities issued | | 20,720 | 20,546 | 21,684 | 21,543 | Annex V.Part 1.37, Part 2.98 |
| Of which: Subordina | ated Debt securities issued | 1,977 | 1,873 | 1,873 | 1,866 | Annex V.Part 1.37 |
| Other financial liabilities | | 0 | 0 | 0 | 0 | Annex V.Part 1.38-41 |
| TOTAL FINANCIAL LIABILITIES | | 111,775 | 101,351 | 101,395 | 100,968 | |



2023 EU-wide Transparency Exercise Market Risk

| | | | | | | | | 11010000000 | | | | | | | | | | | | | | |
|-------------------------------------|----------------------------|----------------------------|--|--|---|-------------------------------|--------------------------------|--|-----------|--------------------------------|-----------|----------------------------------|---|--------------------------|---|----------------------------------|---------------------------------------|-------------------|-----------|--------------------------------|-----------------|----------------------------------|
| | SA | | | IM | | | | | | | | | | | | IM | 1 | | | | | |
| | | | VaR (Memoran | (Memorandum item) STRESSED VaR (Memorandum item) AND I | | | AND MIG | NTAL DEFAULT GRATION RISK TAL CHARGE | ALL PRICE | RISKS CAPIT FOR CTP | AL CHARGE | | VaR (Memor | andum item) | STRESSED VaR (M | demorandum item) | INCREI DEFAU MIGRATI CAPITAL | LT AND ON RISK | ALL PRICE | RISKS CAPITA 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 DAY (VaRt-1) | MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg) | LATEST AVAILABLE (SVaRt-1) | 12 WEEKS AVERAGE MEASURE | LAST MEASURE | FLOOR | 12 WEEKS AVERAGE MEASURE | | TOTAL RISK EXPOSURE AMOUNT | MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg) | PREVIOUS DAY (VaRt-1) | MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg) | LATEST AVAILABLE (SVaRI 1) | 12 WEEKS t- AVERAGE MEASURE | | FLOOR | 12 WEEKS AVERAGE MEASURE | LAST MEASURE | TOTAL RISK EXPOSURE AMOUNT |
| | As of 30/09/2022 | As of 31/12/2022 | | | | As of 30/ | 09/2022 | | | | | | | | | As of 31/1 | 12/2022 | | | | | |
| Traded Debt Instruments | 268 | 286 | 25 | 9 | 44 | 18 | | | | | | | 31 | 6 | 63 | 19 | | | | | | |
| Of which: General risk | 0 | 0 | 25 | 9 | 44 | 18 | | | | | | | 31 | 6 | 63 | 19 | | | | | | |
| Of which: Specific risk Equities | 268 | 286 | 0 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Of which: General risk | , | 0 | 0 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Of which: Specific risk | ŏ | ŏ | ŏ | ő | ő | o o | | | | | | | Ö | l ő | ő | ő | | | | | | |
| Foreign exchange risk | 3 | 1 | 8 | 2 | 17 | 6 | | | | | | | 8 | 2 | 16 | 5 | | | | | | |
| Commodities risk | 0 | 0 | 0 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Total | 271 | 287 | 28 | 10 | 49 | 21 | 0 | 0 | 0 | 0 | 0 | 966 | 35 | 7 | 67 | 20 | 0 | 0 | 0 | 0 | 0 | 1,281 |
| | As of 31/03/2023 | As of 30/06/2023 | | | | As of 31/ | 03/2023 | | | | | | | | | As of 30/0 | 06/2023 | | | | | |
| Traded Debt Instruments | 219 | 193 | 35 | 12 | 61 | 17 | | | | | | | 40 | 11 | 53 | 18 | | | | | | |
| Of which: General risk | 0 | 0 | 35 | 12 | 61 | 17 | | | | | | | 40 | 11 | 53 | 18 | | | | | | |
| Of which: Specific risk | 219 | 193 | 0 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Equities | 0 | 0 | 0 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Of which: General risk | ŏ | ő | ŏ | ő | ŏ | ŏ | | | | | | | o o | o o | ő | ő | | | | | | |
| Of which: Specific risk | o o | 0 | 0 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | |
| Foreign exchange risk | 1 | 2 | 7 | 2 | 15 | 3 | | | | | | | 8 | 3 | 14 | 3 | | | | | | |
| Commodities risk Total | 0 | 195 | 0 38 | 0 | 0 | | 0 | | 0 | | | 4.000 | 0 | 0 | 0 56 | 0 | | | | 0 | 0 | 1 242 |
| lotal | 220 | 195 | 38 | 13 | 63 | 18 | | 0 | . 0 | 0 | 0 | 1,260 | 44 | 12 | 56 | 19 | . 0 | 0 | 0 | U | U | 1,248 |

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.



| | | Standardised Approach | | | | | | | | | | | | |
|-------------------|--|---|---|---|-----------------------------------|--|---|---|----|--|--|--|--|--|
| | | As of 30/09/2022 As of 31/12/2022 | | | | | | | | | | | | |
| | (min BUR. %) | Original Exposure* Exposure Value* Risk exposure amount Value adjustments and providence* Original Exposure* Exposure Value* Risk exposure amount Value adjustments and providence* | | | | | | | | | | | | |
| Consolidated data | Central governmenter or central tassis. Robbe, exter or solica attendina Robbe solica oriente de la calcattendina Robbe solica entida International Consolications International Cons | 12,088 14,400 4,996 763 203 15,099 3,981 197 6 0 72 51 89 34 | 12,489 17,182 5,212 763 203 12,253 2,169 0 71 50 45 | 0 6 177 0 0 15 1,772 127 0 0 22 14 49 31 0 0 | 61 | 2,641 14,700 4,889 709 201 15,360 17,3 69 69 3 3 8,2 31 6 | 3,172 17,100 5,000 708 201 11,826 2,461 359 1 0 69 3 44 2,26 | 0 6 157 0 0 12 1,991 348 1 0 21 1 1 52 39 | 37 | | | | | |
| | Collective investments undertakinos (CIU) Equity Other exposures | 9 418 105 | 9 418 105 | 6 521 122 | | 10 413 97 | 10 413 97 | 9 522 115 | | | | | | |
| | Standardised Total ² | 52,977 | 50,882 | 2,723 | 64 | 43,335 | 41,218 | 2,925 | 62 | | | | | |
| | | (4) Original exposure, unlike Exposure valu | e, is reported before taking int | account any effect due to cres | fit convenion factors or credit r | isk mitigation techniques (e.g. s | ubstitution effects). | | | | | | | |

**Colonial consume, unlike focusive state, a second lafform lately size possible of the size of the convent feature of cold and designate behaviors. I.e., a substitution reference feature of the cold state of the colonial process of the colonial

| | | - Starting from the 2023 election, value i | , | ON CONSCIONANCE CANA INCOME | , | ,, | ,,,,,, | | |
|---------|---|---|---|---------------------------------|--|--|--|------------------------|---|
| | | | | | Standardised A | pproach | | | |
| | | | As of 30/09/ | 2022 | | | As of 31; | 12/2022 | |
| | (min EUR, %)) | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | Combral governments or central banks Recisional overnments or focal authorities Public sector entities Multilateral Develomment Banks International Oceanisations Institutional Oceanisations Institutional Oceanisations | 11,474 14,389 4,476 0 0 16,039 | 11,875 17,172 4,693 0 0 12,253 | 0 1 11 0 0 | | 2,032 14,690 4,421 0 0 15,380 | 2,564 17,090 4,623 0 0 11,826 | 1 7 0 0 | |
| GERMANY | Institutions Corrorates of which: SME Retail of which: SME Secured by mortuses on immovable property | 1,984 158 176 0 | 1,276 1,276 154 0 0 | 1,248 1,248 127 0 0 | | 2,209 490 173 0 | 1,414 359 1 0 | 1,393 348 1 0 | |
| | of which: SNE Exoscures in default Items associated with particularly high risk Covered bonds | 50 32 14 0 | 50 16 14 0 | 14 21 21 0 | 15 | 30 30 31 0 | 3 21 26 0 0 | 1 28 39 0 | 9 |
| | Collective investments undertakings (CIU) Equity Other exposures Standardised Total | 0 415 105 | 0 415 105 | 0 514 122 | 23 | 0 410 97 | 0 410 97 | 0 515 115 | |

| Compare Expensive Value Compare Expensiv | e adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments. | a per country of counterparty e | (2) Total value adjustments and provision | |
|--|--|---|--|--|
| Criginal Episone* Episone* Value* Risk expenses among Value* All expenses among Value* All expenses among Value* All expenses All expenses Value* All expenses All expen | Standardised Approach | | | |
| Control constraints of central fields (b) Control constraints (control of central fields (b) Control constraints (control of central fields (b) Control constraints (control of central fields (b) Control control of central fields (control of central field | As of 30/09/2022 As of 31/12/2022 | As of 30/09/ | | |
| Contral decommendation of control absolute | ioni Exposure* Exposure Value* Risk exposure amount Value adjustments and providions* Exposure Value* Risk exposure amount Value adjustments and providions* | Exposure Value ¹ | Original Exposure ^t | (100 P) |
| Convenience | | 11 11 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 8 11 511 61 61 61 61 61 61 61 61 61 61 61 61 6 | Control discovernments or control banks Reviolated somewhere for local authorities Applicated the control of th |

| | | (2) Total value adjustments and provision | is per country of counterparty of | oxiludes those for secustisation | exposures but includes general | credit risk adjustments. | | | |
|----------------|--|---|---|--|---|---|---|---|--|
| | | | | | Standardised A | pproach | | | |
| | | | As of 30/09/ | 2022 | | | As of 31; | 12/2022 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments a provisions ² |
| UNITED KINGDOM | Canifor devariants or control banks The control of the control banks Public sector mettics Holding to be control Commonted to the control Commo | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 252 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 111 0 0 0 0 0 0 | 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 13 13 0 0 0 0 0 0 0 0 0 0 0 | |
| | Standardised Total ² | | | | | | | | |

| | | (1) | | | | | | | |
|--------|--|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
| | | | | | Standardised A | proach | | | |
| | | | As of 30/09 | 2022 | | | As of 31 | /12/2022 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (min BUR、%) Central governments or central banks | 0 | 0 | 0 | | 0 | | 0 | |
| | Regional governments or local authorities Public sector entities | 0 | 0 | 0 | | 0 | | | |
| | Multilateral Development Banks | 0 | i i | 0 | | o o | ě | 0 | |
| | International Organisations | 0 | 0 | 0 | | 0 | | 0 | |
| | Institutions Corporates | 0 | 0 | 0 | | 0 | | 0 | |
| | Corporates of which: SME | | | 0 | | 0 | | | |
| | Retail | 0 | 0 | 0 | | 0 | | 0 | |
| FRANCE | of which: SME | 0 | 0 | 0 | | 0 | | 0 | |
| | Secured by mortgages on immovable property of which: SME | 0 | | 0 | | 0 | | 0 | |
| | Exposures in default | ō | 0 | 0 | 0 | 0 | i | 0 | 0 |
| | Items associated with particularly high risk | 0 | 0 | 0 | | 0 | | 0 | |
| | Covered bonds | 0 | 0 | 0 | | 0 | | 0 | |
| ĺ | Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) | 1 | 1 | | | | | | |
| | Equity | 0 | 0 | 0 | | 0 | i | ō | |
| | Other exposures | 0 | 0 | 0 | | | | 0 | |
| | Standardised Total ² | | | | | | | | |

O Dictional exposures untils Discourse value, in recorded before takino into account any effect due to credit convention factors or credit nik mitization techniques (i.e., substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.



AUSTRIA

| | Norodeutsche Landesbank - Grozentrale - | | | | | | | | |
|-------------|--|---|-------------------------------|---|---|---|---|---|---|
| | | | | | Standardised A | proach | | | |
| | | | As of 30/09 | /2022 | | | As of 31; | /12/2022 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| NETHERLANDS | Control of programments or control and control of contr | 0 0 0 0 0 0 0 0 0 0 0 0 0 | | 000000000000000000000000000000000000000 | 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 000000000000000000000000000000000000000 | · |
| | Standardised Total ² | | | | | | | | |
| | | (4) Orininal exposure unlike Funnsure valu | a is remoted hafore taking in | to account any offert due to me | ulit consumion factors or coult : | ide mitination techniques (e.n. s | cohelitation afforts) | | |

| | | | | | Standardised Ap | proach | | | |
|---------|--|---|--|--|---|---|-------------------------------------|---|---|
| | | | As of 30/09 | 2022 | | | As of 31 | /12/2022 | |
| | (min SUR. %)) | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| IRELAND | Central oversments or central sharis solicida commentaria to local arthritis solicida commentaria to local arthritis solicida commentaria solicida commentar | 6 0 0 0 0 445 445 0 0 0 0 0 0 0 0 0 0 0 0 | 351 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 347 0 0 0 0 0 0 0 | ъ | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 353 353 6 6 7 7 8 | 0 0 0 0 0 0 0 331 0 0 0 0 0 0 0 0 0 0 0 | 28 |
| 1 | Standardised Total ² | | | | 35 | | | | 39 |

| Control convenients or control basis Policy sector cutting Policy sector cutting Policy sector cutting Policy sector cutting Policy sector cutting Individual Control Control Control Control Control Control Control Control | | | | | Standardised Ap | pproach | | | |
|--|--|---|-----------------------------|---|---|---|---|---|---|
| Central covernments or central banks. Resional covernments or local authori Public sector entitles Multilateral Develonment Banks International Oreanisations Institutions Coronates | | | As of 30/09 | 2022 | | | As of 31 | /12/2022 | |
| Central covernments or central banks. Resional covernments or local authori Public sector entitles Multilateral Develonment Banks International Oreanisations Institutions Coronates | (min EUR. %) | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| LUXEMBOURG d'atticl. Se d'atticl. Se d'atticl. Se funcion se funcion se d'atticl. Se funcion se d'atticl. Se funcion se d'atticl. Se funcion se d'atticl. Se d'atticl | via varides de eroserty historista se with 5°F credit assessment | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 000000000000000000000000000000000000000 | 0 |

O Tobranil escourse, untilse becourse value in recorded before takins into account any effect due to credit convenion factors or credit risk ministration techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for scarrination opposes but includes general credit risk adjustments.

| | | | | Standardised Ap | proach | | | |
|---|--------------------------------|-----------------------------|----------------------|-------------------------|--------------------------------|-----------------------------|----------------------|-------------------------|
| | | As of 30/09/ | 2022 | | | As of 31/ | 12/2022 | |
| | | | | Value adjustments and | | | | Value adjustments an |
| | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | provisions ² |
| (min EUR, %) | | | | | | | | |
| nks thorities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | 0 | 0 | 0 | | 0 | | 0 | |
| | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | 0 | 0 | 0 | | ő | ŏ | ő | |
| | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | 0 | 0 | 0 | | 0 | | 0 | |
| ble property | 0 | 0 | 0 | | ő | | 0 | |
| high risk | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| | 0 | 0 | 0 | | 0 | 0 | 0 | |
| tes with a ST credit assessment us (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | · | 0 | 0 | | 0 | | 0 | |

| | | | | | Standardised A | pproach | | | |
|-----------------|--|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
| | | | As of 30/09/ | 2022 | | | As of 31; | 12/2022 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (min EUR, %) | | | | | | | | |
| | Central governments or central banks | 614 | 614 | 0 | | 608 | 608 | 0 | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 0 | | 0 | |
| | Public sector entities Multilateral Development Banks | 763 | 763 | 0 | | 708 | 708 | 0 | |
| | Multilateral Development Banks International Organisations | 203 | 203 | 0 | | 201 | 201 | | |
| | Institutions | 100 | 100 | 0 | | | 101 | 0 | |
| | Corporates | 0 | 0 | 0 | | | i i | 0 | |
| | of which: SME | 0 | 0 | 0 | | ō | ō | o o | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Other Countries | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| Other Countries | 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 | |
| | Items associated with particularly high risk | 9 | 0 | 0 | | 0 | | 0 | |
| | Covered bonds Claims on institutions and corporates with a ST credit assessment | 0 | | | | | | | |
| | Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) | 0 | 0 | 0 | | | | | |
| | Collective investments undertakings (CIU) Equity | | 0 | 0 | | 0 | 0 | | |
| | Other exposures | 0 | 0 | 0 | | ů | | l ő | |
| | Standardised Total ² | | | | 0 | | | - | |

| Standard deposition Standard Representation Standard Representat | | | Total value adjustments and provision | Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments. | | | | | | | | | | |
|--|-----------|---|---|--|---|-----------------|---|--|---|---|--|--|--|--|
| Original Exposure* Control conversaments or control lands Control Control | | | | | | Standardised Ap | proach | | | | | | | |
| Control experiments or centrol labelity (%) Control experiments or local authorities Willisted by columnet labelity Willisted by columnet labelity International or postalations International or postala | | | | As of 30/09 | 2022 | | | As of 31, | 12/2022 | | | | | |
| Could downwarmants or central habitatis Reclocal downwarmants for local arthrition Reclocal downwarmants Reclocal dow | | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | | | | | |
| | AUSTRALIA | Central accurrence or central sharing Sections of corrections to local arthritise Medical corrections or local arthritise Medical corrections of the sections of the section of the | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 | 0 0 0 0 0 57 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 5 5 5 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 | | | | |



| | | Standardised Approach | | | | | | | | | | |
|-------------------|--|--------------------------------|-----------------------------|----------------------|----------------------------------|--------------------------------|-----------------------------|----------------------|----------------------------------|--|--|--|
| | | | As of 31, | 03/2023 | | | As of 30; | 06/2023 | | | | |
| | (min EUR. %) | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions | Original Exposure ^t | Exposure Value ³ | Risk exposure amount | Value adjustments and provisions | | | |
| | Central governments or central banks Regional governments or local authorities | 3,044 14,181 | 3,475 15.941 | 0 | | 1,899 13,943 | 2,327 15.631 | 0 | | | | |
| i | Regional governments or local authorities Public sector entities | 4,866 | 5,060 | 148 | | 4.791 | 4,963 | 136 | | | | |
| | Multilateral Development Banks | 712 | 712 | 0 | | 650 | 650 | 0 | | | | |
| | International Organisations | 202 | 202 | 0 | | 199 | 199 | 0 | | | | |
| | Institutions | 15,538 | 11,938 | 1 | | 16,969 | 12,303 | 3 | | | | |
| | Corporates | 3,490 | 2,362 | 1,854 | | 3,402 | 2,280 | 1,755 | | | | |
| | of which: SME | 386 | 294 | 283 | | 432 | 342 | 331 | | | | |
| | Retail of which: SME | 0 | | 0 | | 0 | | U | | | | |
| Consolidated data | or which: SME Secured by mortgages on immovable property | 72 | 71 | 22 | | 74 | 74 | 23 | | | | |
| | of which: SME | 3 | 3 | 1 | | 3 | 3 | 1 | | | | |
| | Exposures in default | 58 | 50 | 71 | 8 | 43 | 8 | 8 | 35 | | | |
| | Items associated with particularly high risk | 52 | 40 | 60 | | 45 | 41 | 62 | | | | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | | | | |
| | Claims on institutions and corporates with a ST credit assessment | . 0 | .0 | 0 | | | | 0 | | | | |
| | Collective investments undertakings (CIU) Equity | 10 413 | 10 413 | 530 | | 10 413 | 10 413 | 533 | | | | |
| | Other exposures | 413 | 413 88 | 104 | | 413 | 413 | 104 | | | | |
| | Standardised Total ² | 42.727 | 40,363 | 2.806 | 27 | 42.527 | 38,988 | 2.638 | 43 | | | |

(1) Object despises, with Exposes with a specific lafest latest part and seek of the first part and se

| | | | | | Standardise | d Approach | | | | | | |
|-----------|--|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--|--|--|
| | | | As of 31, | 03/2023 | | | As of 30, | 06/2023 | | | | |
| | (min BJR, %) | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ³ | Risk exposure amount | Value adjustments an provisions ² | | | |
| | Central governments or central banks | 2.509 | 2.941 | 0 | | 1.365 | 1,793 | 0 | | | | |
| | Regional governments or local authorities | 14,171 | 15,931 | 1 | | 13,935 | 15,623 | 1 | | | | |
| | Public sector entities | 4,403 | 4,597 | 0 | | 4,352 | 4,525 | 0 | | | | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | | | | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | | | | |
| | Institutions | 15,538 | 11,938 | 1 | | 16,969 | 12,303 | 3 | | | | |
| | Corporates | 1,823 | 1,312 | 1,292 | | 1,703 | 1,197 | 1,177 | | | | |
| | of which: SME | 386 | 294 | 283 | | 432 | 342 | 331 | | | | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | 0 | | | | |
| GERMANY | of which: SME | | | | | | | 0 | | | | |
| OLIG WATE | Secured by mortoages on immovable property | 64 | 6.5 | 19 | | 68 | 68 | 21 | | | | |
| | of which: SME | 3 10 | 3 | 1 | | 3 | 3 | 1 | | | | |
| | Exposures in default Items associated with particularly high risk | 10 | | 60 | | 17 | | 62 | | | | |
| | Items associated with particularly high risk Covered bonds | 32 | 40 | 00 | | 40 | 41 | 02 | | | | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | | 0 | | | | |
| | Collective investments undertakings (CIU) | ō | ō | i i | | ō | ō | ō | | | | |
| | Equity | 409 | 409 | 523 | | 410 | 410 | 526 | | | | |
| | Other exposures | 88 | 88 | 104 | | 88 | 88 | 104 | | | | |
| | Standardised Total ² | | | | 24 | | | | - 1 | | | |

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit connection factors or credit risk mitigation techniques (e.g., substitution effects).
(2) Total value adjustments and provisions per country of counterparty encludes those for securitisation exposures but includes general credit risk adjustments.

| | | (2) Total value adjustments an | a provinces per country or cor | anniparty encouses troops for an | acaronicos esposares con sico | ser germa creat rat aujustine | | | |
|---------------|---|--------------------------------|--------------------------------|----------------------------------|--|--------------------------------|-----------------------------|----------------------|--|
| | | | | | Standardisc | d Approach | | | |
| | | | As of 31, | 03/2023 | | | As of 30 | /06/2023 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (min BUR, %) Central governments or central banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Regional governments or local authorities | 9 | 9 | 5 | | 8 | 8 | 4 | |
| | Public sector entities | 463 | 462 | 148 | | 439 | 438 | 136 | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Corporates | 723 | 145 | 110 | | 725 | 161 | 122 | |
| | of which: SME | 0 | | 0 | | 0 | | 0 | |
| | Retail of which: SME | 0 | | | | | | | |
| UNITED STATES | Secured by mortgages on immovable property | , | , | | | , | ř | | |
| | of which: SME | 0 | i | 0 | | 0 | i | n n | |
| | Exposures in default | ō | ō | ō | | ō | ō | o o | 0 |
| | Items associated with particularly high risk | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Collective investments undertakinos (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity | 1 | 1 | 1 | | 1 | 1 | 1 | |
| | Other expectives | 0 | | 0 | | 0 | | 0 | |
| | Standardised Total ³ | | | | 1 1 | | | | 1 |

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

(2) Total value adjustments and provisions per country of country and country and country of country and country of country and country

| | | (2) Total value adjustments as | d provisions per country of co | anterparty excludes those for se | curitisation exposures but indu | des general credit risk adjustm | ints. | | |
|--|---------------------|--|---|---|--|---|---|---|--|
| | | | | | Standardise | ed Approach | | | |
| | | | As of 31, | 03/2023 | | | As of 30, | 06/2023 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| Consideration of the Considera | cal authorities ank | 0 0 0 0 404 404 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 13 13 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 457 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 |

| | | (2) Total value adjustments ar | d provisions per country of co | unterparty excludes those for se | cuntisation exposures but indu | des general credit risk adjustme | nts. | | |
|--------|--|--------------------------------|--------------------------------|----------------------------------|---|----------------------------------|-----------------------------|----------------------|--|
| | | | | | Standardisc | d Approach | | | |
| | | | As of 31, | /03/2023 | | | As of 30 | /06/2023 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ³ | Risk exposure amount | Value adjustments and provisions ² |
| | (mh BJR. %) Central governments or central banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Regional governments or local authorities Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Multilateral Development Banks | 0 | ŏ | ő | | ő | o o | o o | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Corporates | 0 | 0 | 0 | | 1 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Retail of which: SME | 0 | | 0 | | | | | |
| FRANCE | Secured by mortgages on immovable property | 0 | ŏ | ő | | ő | o o | o o | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| | Items associated with particularly high risk | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Covered bonds | 0 | 0 | 0 | | | | 0 | |
| | Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) | 0 | | 0 | | | | 0 | |
| | Equity | 0 | ŏ | ő | | ő | o o | o o | |
| | Other exposures | 0 | ō | 0 | | 0 | 0 | 0 | |
| | Standardised Total ³ | | | | 0 | | | | |

Original exposure, unitie Exposure value, is reported before taking into account any effect due to credit convenion factors or credit nik mitigation techniques (e.g. substitution effects).
 (2) Total value adjustments and provisions per country of counterparty excludes those for excutations exposure but includes general credit risk adjustments.



2023 EU-wide Transparency Exercise Credit Risk - Standardised Approach Norddeutsche Landesbank - Girozentrale -

| | Norddeutsche Landesbank - Girozentrale - | | | | | | | | |
|-------------|--|---|---|---|--|---|---|---|---|
| | | | | | Standardise | d Approach | | | |
| | | | As of 31, | 03/2023 | | | As of 30 | /06/2023 | |
| | (mh BJR, %) | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| NETHERLANDS | Control governments or control shashs Advisor and control or local antividual Modern and control or local Or electro DE Or | 000000000000000000000000000000000000000 | 000000000000000000000000000000000000000 | 000000000000000000000000000000000000000 | 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 000000000000000000000000000000000000000 | 000000000000000000000000000000000000000 | ٥ |
| | | (1) Original exposure, unlike E | opposure value, is reported befo | re taking into account any effec | t due to credit convenion factor | s or credit risk mitigation techn | iques (e.g. substitution effects | A. | |

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

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.

| | | (2) Total value adjustments an | nd provisions per country of co | unterparty excludes those for se | cuntisation exposures but inclu | des general credit risk adjustme | nts. | | |
|---------|--|---|---|--|--|---|-----------------------------|---|--|
| | | | | | Standardisc | d Approach | | | |
| | | | As of 31, | /03/2023 | | | As of 30, | /06/2023 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ³ | Risk exposure amount | Value adjustments and provisions ² |
| IRELAND | Genital consensation of control and man (10°, %) Marking in convenience is local authorities Public sector entitles Multiples of Consensation Multiples of Consensation Institution Consensation Man (10°, 10°) Real Man (10°, 10°) Real Man (10°, 10°) Real Man (10°, 10°) Real Man (10°) Man (10°) | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 341 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 341 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | ۰ | 0 0 0 0 0 0 0 324 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 306 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 26 |
| | Other exposures Standardised Total ² | , | | | 0 | | | | 26 |

| | | | | Standardise | d Approach | | | |
|--|---|---|---|---|---|---|---|---|
| | | As of 31, | /03/2023 | | | As of 30, | 06/2023 | |
| (min B.R. %) | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| Cominal deveropments or control hashes, described deveropments or folial submitted and control of the control o | 000000000000000000000000000000000000000 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 000000000000000000000000000000000000000 | 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 |

| | | | | | Standardisc | ed Approach | | | |
|---------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
| | | | As of 31, | /03/2023 | | | As of 30, | 06/2023 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (mh BJR, %) Central governments or central banks | | | | | | | 0 | |
| | Regional governments or local authorities | ő | i o | ŏ | | ŏ | ŏ | ů o | |
| | Public sector entities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | International Organisations | 0 | 0 | | | 0 | 0 | 0 | |
| | Institutions Corporates | 0 | | | | 0 | | 0 | |
| | of which: SME | ő | i o | ŏ | | ŏ | ŏ | ů o | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | 0 | |
| AUSTRIA | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| ADJIICA | Secured by mortoages on immovable property of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | or whore she Exposures in default | 0 | | 0 | | 0 | 0 | 0 | |
| | Items associated with particularly high risk | ō | i i | ō | | ō | ō | ō | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Collective investments undertakinos (CIU) | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Equity Other exposures | 0 | | | | 0 | | 0 | |
| | Other exposures Standardised Total ² | , | | | | 0 | 0 | 0 | |

| | | (2) Total value adjustments an | d provisions per country of co | unterparty excludes those for se | curitisation exposures but inclu | des general credit risk adjustme | nts. | | |
|-----------------|--|--------------------------------|--------------------------------|----------------------------------|--|----------------------------------|-----------------------------|----------------------|---|
| | | | | | Standardisc | d Approach | | | |
| | | | As of 31, | /03/2023 | | | As of 30, | 06/2023 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (min BUR, %) Central governments or central banks | 535 | 535 | 0 | | 534 | 534 | 0 | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Public sector entities Multilateral Development Banks | 712 | 712 | 0 | | 650 | 650 | | |
| | International Organisations | 202 | 202 | ő | | 199 | 199 | i o | |
| | Institutions | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Corporates | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Retail of which: SME | 0 | | 0 | | | 0 | 0 | |
| Other Countries | Secured by mortgages on immovable property | 0 | o o | ő | | ő | ő | i o | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| | Items associated with particularly high risk | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) | | | | | | | | |
| | Equity | 0 | o o | ő | | ő | ő | i o | |
| | Other exposures | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Charles Cont Total | | | | | | | | |

| | | (2) Total value adjustments as | nd provisions per country of co | unterparty excludes those for se | curitisation exposures but indu | des general credit risk adjustm | mbs. | | |
|-----------|--|---|---------------------------------|---|--|---|---|---|--|
| | | | | | Standardise | ed Approach | | | |
| | | | As of 31 | /03/2023 | | | As of 30, | /06/2023 | |
| | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| AUSTRALIA | Could be convenient to control be to D.D., %) Could be convenient to be all substitute Public sector entities Public sector entities Public sector entities I substitute to be all substitute I substitute to be all substitute I substitute to Capacida to composed Composed Rapid I substitute to the control be all substitute I substitute to the c | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 336 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 |
| | Standardised Total ² | | | | 0 | | | | |

Norddeutsche Landesbank - Girozentrale -

| | | | | | | | | IRB Ap | proach | | | | | |
|-------------------|--------------------------|---|---------------------|------------------------|---------------------|------------------|------------------------|------------|---|------------------------|---------------------|------------------|------------------------|----------------------|
| | | | | | As of | 30/09/2022 | | | | | As of : | 31/12/2022 | | |
| | | | Original Exposure | | | | | | Original Exposure ¹ Exposure Value ¹ | | Exposure | Risk exposur | amount | Value adjustments |
| | | (min EUR, %) | | Of which: defaulted | Value | | Of which: defaulted | provisions | | Of which: defaulted | value | | Of which: defaulted | provisions |
| | Central bi Institutio | anks and central governments ns | 5,717 7,981 | 0 | 6,130 6,910 | 1,725 1,742 | 0 | 0 5 | 4,688 7,257 | 0 | 5,003 6,039 | 1,675 1,674 | 0 | 0 |
| | Corporate | Corporates - Of Which: Specialised Lending | 69,944 24,278 | 760 377 | 57,558 20,829 | 25,973 9,097 | 0 | 795 430 | 71,413 24,241 | 746 297 | 59,083 21,002 | 27,276 9,433 | 0 | 701 366 |
| | Retail | Corporates - Of Which: SME | 6,928 3,009 | 79 9 | 5,605 2,993 | 2,032 481 | 0 12 | 77 10 | 4,639 2,974 | 75 10 | 3,925 2,960 | 1,627 473 | 0 13 | 43 6 |
| Consolidated data | | Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME | 1,536 0 | 3 | 1,535 0 | 180 | 5 | 0 | 1,548 0 | 4 0 | 1,548 0 | 183 0 | 6 | 0 |
| consonatica data | | Retail - Secured on real estate property - Of Which: non-SI Retail - Qualifying Revolving | 411 | 0 | 1,535 413 | 180 12 289 | 5 | 0 | 1,548 414 | 0 | 1,548 415 997 | 183 12 278 | 1 | 0 |
| | | Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME | 1,062 0 1.062 | 0 | 1,045 0 1,045 | 0 289 | 6 0 | 0 | 1,012 0 1.012 | 0 | 997 0 997 | 2/8 0 278 | 0 | 0 |
| | Equity | retail - Other Retail - Of Which: non-sme | 0 | 0 | 0 | 0 | ő | | 0 | 0 | 0 | 0 371 | ő | |
| | IRB Total | | | | | 30,326 | | | | | | 31,470 | | |

(1) Original exposure, urinits Exposure value, is responsible before this line (1) in Exposure value, is responsible before this line (1) in Exposure value, is responsible before this line (1) in Exposure value, is responsible before this line (1) in Exposure value, is responsible before this line (1) in Exposure value, is responsible before this line (1) in Exposure value, is responsible before this line (1) in Exposure value, is responsible to the line (1) in Exposure value, is responsible

| | | as of last quarter | | | | | | | | | | | |
|-----------|---|---|------------------------|--------------|------------|------------------------|------------|--------------|------------------------|--------------------------------|--------------|------------------------|----------------------|
| | | | | | | | IRB Ap | proach | | | | | |
| | | 1 | | As of | 30/09/2022 | | | | | As of : | 31/12/2022 | 22 | |
| | | Original Exposure Exposure Risk exposure amount adjustments and Value | | | | | | | Exposure ¹ | Exposure Value ¹ | Risk exposur | e amount | Value adjustments |
| | (min EUR, %) | | Of which: defaulted | Value* | | Of which: defaulted | provisions | | Of which: defaulted | Value* | | Of which: defaulted | provisions |
| | Central banks and central governments | 1,262 | 0 | 1,314 | 1,141 | 0 | 0 | 1,239 | 0 | 1,221 | 1,107 | 0 | 0 |
| | Institutions | 4,434 | 1 | 3,418 | 1,157 | 0 | 5 | 4,314 | 1 | 3,150 | 1,097 | 0 | 1 |
| | Corporates | 45,616 | 355 | 36,346 | 16,183 | 0 | 491 | 46,543 | 355 | 37,188 | 16,711 | 0 | 399 |
| | Corporates - Of Which: Specialised Lending | 9,103 | 67 | 8,050 | 3,090 | 0 | 204 | 8,399 | 43 | 7,370 | 2,863 | 0 | 184 |
| | Corporates - Of Which: SME | 5,908 | 79 | 4,802 | 1,742 | 0 | 67 | 4,010 | 74 | 3,387 | 1,465 | 0 | 33 |
| | Retail | 3,009 | 9 | 2,993 | 481 | 12 | 10 | 2,974 | 10 | 2,960 | 473 | 13 | 6 |
| | Retail - Secured on real estate property | 1,536 | 3 | 1,535 | 180 | 5 | 3 | 1,548 | 4 | 1,548 | 183 | 6 | 2 |
| GERMANY | Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-Sf | 0 | 0 | 0 | 0 180 | 0 | 0 | 0 | 0 | 0 | 0 183 | | 0 |
| OLIG WATE | | 1,536 411 | 3 | 1,535 413 | 180 | 5 | 3 | 1,548 414 | 4 | 1,548 415 | 183 | 6 | 0 |
| | Retail - Qualifying Revolving Retail - Other Retail | | 0 | | 12 289 | | | | 0 | | | 1 | |
| | Retail - Other Retail - Of Which: SME | 1,062 | 5 | 1,045 | 289 | 6 | ó | 1,012 | 6 | 997 | 278 0 | 6 | 9 |
| | Retail - Other Retail - Of Which: non-SME | 1.062 | | 1.045 | 289 | | | 1.012 | | 997 | 278 | | |
| | Retail - Other Retail - Or Which: non-SME Equity | 1,062 | 3 | 1,045 | 209 | | á | 1,012 | 0 | 997 | 2/0 | | - 7 |
| | Other non credit-obligation assets | | | Ů | · | | | | | ů | | | - |
| | IRB Total | | | | | | | | | | | | _ |

27 Original emosure, unlike Emosure value, is reported before taking into account any effect due to credit conversion factors or credit risk militiation techniques (e.g. substitution effects)

| | | | | | | | IRB Ap | proach | | | | | |
|---------------|--|----------|------------------------|-------|------------|------------------------|------------|--------|--------------------------------|---------------|--------|------------------------|------------|
| | | | | As of | 30/09/2022 | | | | As of 31/12/2022 | | | | |
| | | Original | Original Exposure | | | | | | Exposure Value ¹ | Risk exposure | amount | Value adjustments | |
| | (min EUR, %) | | Of which: defaulted | Value | | Of which: defaulted | provisions | | Of which: defaulted | value | | Of which: defaulted | provisions |
| | Central banks and central governments | 1,525 | 0 | 1,511 | 92 | 0 | 0 | 1,079 | 0 | 1,066 | 80 | 0 | 0 |
| | Institutions | 317 | 0 | 317 | 90 | 0 | 0 | 391 | 0 | 391 | 114 | 0 | 0 |
| | Corporates | 2,823 | 26 | 2,206 | 1,569 | 0 | 27 | 2,990 | 16 | 2,403 | 1,817 | 0 | 30 |
| | Corporates - Of Which: Specialised Lending | 2,223 | 24 | 1,716 | 1,260 | 0 | 22 | 2,254 | 14 | 1,792 | 1,368 | 0 | 27 |
| | 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 |
| UNITED STATES | Retail - Secured on real estate property - Of Which: SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| UNITED 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 | 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 | | | | | | | | | | | | |

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

| | | | | | | | IRB AD | proach | | | | | |
|----------------|--|-------------|------------------------|--------------------|---------------|------------------------|----------------------|-------------|------------------------|--------------------|---------------|------------------------|----------------------|
| | | | | As of | 30/09/2022 | | | | | As of | 31/12/2022 | | |
| | | Original I | Exposure ¹ | Exposure | Risk exposure | amount | Value adjustments | Original I | Exposure ¹ | Exposure | Risk exposure | e amount | Value adjustments |
| | (min EUR, %) | | Of which: defaulted | Value ¹ | | Of which: defaulted | provisions | | Of which: defaulted | Value ¹ | | Of which: defaulted | provisions |
| | Central banks and central governments | 92 | 0 | 92 | 17 | 0 | 0 | 91 | 0 | 91 | 17 | 0 | 0 |
| | Institutions | 86 | 0 | 86 | 35 | 0 | 0 | 80 | 0 | 80 | 32 | 0 | 0 |
| | Corporates | 3,210 | 11 | 3,136 | 1,102 | 0 | 14 | 3,402 | 10 | 3,266 | 1,205 | 0 | 12 |
| | Corporates - Of Which: Specialised Lending Corporates - Of Which: SME | 2,378 65 | 0 | 2,303 48 | 713 10 | 0 | 4 | 2,646 66 | 0 | 2,519 50 | 852 10 | 0 | 3 |
| | Corporates - Of Which: SME Retail | 66 | 0 | 48 | 10 | 0 | | 66 | 0 | 50 | | | 0 |
| | Retail - Secured on real estate property | | 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 | |
| UNITED KINGDOM | Retail - Secured on real estate property - Of Which: non-Si | | 0 | | 0 | 0 | | | 0 | | 0 | | 0 |
| | Retail - Qualifying Revolving | | 0 | 0 | | 0 | 0 | 0 | 0 | | 0 | | 0 |
| | Retail - Other Retail | | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | | | 0 |
| | Retail - Other Retail - Of Which: SME | 0 | 0 | 0 | 0 | 0 | 0 | n | 0 | 0 | 0 | 0 | , i |
| | Retail - Other Retail - Of Which: non-SME | 0 | 0 | 0 | 0 | 0 | ů i | n | 0 | ı ő | 0 | 0 | , i |
| | Equity | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| I | Other non credit-obligation assets | ŭ | | Ů | - | Ů | Ů | Ů | | ŭ | | Ů | |
| I | IRB Total | | | | | | | | | | | | |

(ii) Orisinal emosure, unlike Emosure value, is recorded before taking into account any effect due to credit conversion factors or credit risk militation techniques (e.g., substitution effects).

| | | | | | | | IRB Ap | proach | | | | | |
|--------|--|------------|------------------------|--------------------|---------------|------------------------|----------------------|----------|------------------------|--------------------|--------------|------------------------|----------------------|
| | | | | As of | 30/09/2022 | | | | | As of : | 31/12/2022 | | |
| | | Original I | Exposure ¹ | Exposure | Risk exposure | amount | Value adjustments | Original | Exposure ¹ | Exposure | Risk exposur | e amount | Value adjustment: |
| | (min EUR, %) | | Of which: defaulted | Value ¹ | | Of which: defaulted | and provisions | | Of which: defaulted | Value ¹ | | Of which: defaulted | and provisions |
| | Central banks and central governments Institutions | 0 978 | 0 | 164 978 | 24 116 | 0 0 | 0 0 | 0 475 | 0 | 162 475 | 24 83 | 0 | 0 |
| | Corporates | 3.164 | 0 | 2,714 | 1.019 | 0 | 18 | 3.357 | 40 | 2,846 | 1,209 | 0 | 13 |
| | Corporates - Of Which: Specialised Lending | 1,894 | 0 | 1,623 | 518 | 0 | 4 | 2,059 | 0 | 1,763 | 658 | 0 | 2 |
| | Corporates - Of Which: SME | 180 | 0 | 163 | 76 | 0 | 6 | 55 | 0 | 39 | 13 | 0 | 0 |
| | Retail | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| FRANCE | 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 | ō | ō | ō | 0 | ō | ō | ō | ō | ō | 0 | 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 Other non credit-obligation assets | | 0 | 0 | U | | | 0 | 0 | 0 | U | | <u> </u> |
| | IRB Total | | | | | | | | | | | | |

(0) Original emosure, unlike Emosure value, is recorded before taking into account any effect due to credit convension factors or credit risk militation sechniques (e.g., substitution effects).

| | | | | | | | IRB Ap | proach | | | | | |
|-------------|---|------------|------------------------|--------------------------------|---------------|------------------------|----------------------|----------|------------------------|--------------------------------|---------------|------------------------|---------------------|
| | | | | As of | 10/09/2022 | | | | | As of 3 | 1/12/2022 | | |
| | | Original I | Exposure ¹ | Exposure Value ¹ | Risk exposure | : amount | Value adjustments | Original | Exposure ¹ | Exposure Value ¹ | Risk exposure | amount | Value adjustment |
| | (min EUR, %) | | Of which: defaulted | Value* | | Of which: defaulted | provisions | | Of which: defaulted | Value* | | Of which: defaulted | provisions |
| | Central banks and central governments | 163 | 0 | 189 | 7 | 0 | 0 | 157 | 0 | 183 | 7 | 0 | 0 |
| | Institutions | 163 | 0 | 138 | 26 | 0 | 0 | 158 | 0 | 133 | 28 | 0 | 0 |
| | Corporates | 2,810 | 2 | 2,772 | 1,127 | 0 | 22 | 2,822 | 1 | 2,781 | 1,192 | 0 | 41 |
| | Corporates - Of Which: Specialised Lending | 1,298 | 2 | 1,278 | 496 | 0 | 10 | 1,348 | 0 | 1,327 | 543 | 0 | 11 |
| | Corporates - Of Which: SME Retail | 296 | 0 | 295 | 115 | 0 | 2 | 203 | 0 | 203 | 81 | | 10 |
| | | 0 | 0 | 0 | 0 | 0 | | U | 0 | | 0 | 0 | |
| | Retail - Secured on real estate property | 0 | 0 | | | | 0 | 0 | 0 | 0 | | | 0 |
| NETHERLANDS | Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-St | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 |
| | Retail - Qualifying Revolving | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 |
| | Retail - Other Retail | 0 | 0 | | 0 | | 0 | 0 | 0 | 0 | 0 | | 0 |
| | Retail - Other Retail - Of Which: SMF | ů. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | ő |
| | Retail - Other Retail - Of Which: non-SME | ō | ō | ō | ō | ō | ō | ō | ō | ō | ō | ō | ō |
| | Equity | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Other non credit-obligation assets | | | | | | | | | | | | |
| | IRB Total | | | | | | | | | | | | |

| | | | | | | | IRB Ap | proach | | | | | |
|---------|---|---|-------------------------|---------------------------------------|----------------------------------|------------------------|-------------------------|--------------------------------------|-------------------------|--------------------------------------|----------------------------------|------------------------|------------------------------|
| | | | | As of | 30/09/2022 | | | | | As of | 31/12/2022 | | |
| | | Original | Exposure ¹ | Exposure Value ¹ | Risk exposure | amount | Value adjustments | Original | Exposure ¹ | Exposure Value ¹ | Risk exposure | e amount | Value adjustments |
| | (min EUR, %) | | Of which: defaulted | Value* | | Of which: defaulted | provisions | | Of which: defaulted | Value* | | Of which: defaulted | provisions |
| | Contral banks and central governments Institutions Corporates Corporates - Of Whith: Specialised Lending Corporates - Of Whith: Specialised Retail Retail - Socretor do real estate property | 0 117 1,754 1,394 42 0 | 0 20 20 0 0 | 0 117 1,476 1,112 42 0 | 0 21 800 586 17 0 | 0 0 0 | 0 0 35 35 0 | 0 41 1,946 1,592 42 0 | 0 0 19 19 0 | 0 41 1,666 1,313 42 0 | 0 16 831 619 11 0 | 0 0 0 | 0 0 33 33 0 0 |
| IRELAND | Retail - Secured on real relation physics properly - Of Which: SNE Retail - Secured on real relation properly - Of Which: SNE Retail - Countries Revolving Retail - Ober Retail - Of Which: non-SNE Retail - Ober Retail - Of Which: SNE Retail - Ober Retail - Of Which: non-SNE Secured - Ober Retail - Of Which: non-SNE Secured - Ober Retail - Of Which: non-SNE Secured - Ober Retail - Ober Retail - Of Which: non-SNE | 0 | 0 0 0 0 | 0 0 0 | 0 | 0 0 0 | 0 | 0 | 0 | 0 | 0 | 0 0 0 0 | 0 0 0 0 |
| | IRB Total | | | | | | | | | | | | |

| | | | | | | | IRB Ap | proach | | | | | |
|-------------|---|------------|------------------------|--------------------------------|---------------|------------------------|----------------------|----------|------------------------|--------------------------------|---------------|------------------------|----------------------|
| | | | | As of | 30/09/2022 | | | | | As of | 31/12/2022 | | |
| | | Original E | Exposure ¹ | Exposure Value ¹ | Risk exposure | amount | Value adjustments | Original | Exposure ¹ | Exposure Value ¹ | Risk exposure | e amount | Value adjustments |
| | (min EUR, %) | | Of which: defaulted | Value | | Of which: defaulted | provisions | | Of which: defaulted | Value | | Of which: defaulted | provisions |
| | Central banks and central governments | 713 | 0 | 713 | 0 | 0 | 0 | 123 | 0 | 123 | 0 | 0 | 0 |
| | Institutions | 3 | 0 | 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Corporates | 1,868 | 29 | 1,843 | 801 | 0 | 26 | 1,854 | 9 | 1,811 | 788 | 0 | 14 |
| | Corporates - Of Which: Specialised Lending | 1,045 | 29 | 971 | 479 | 0 | 25 | 1,052 | 0 | 1,032 | 507 | 0 | 1 |
| | Corporates - Of Which: SME | 123 | 0 | 102 | 24 | 0 | 0 | 131 | 0 | 121 | 25 | 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 |
| LUXEMBOURG | Retail - Secured on real estate property - Of Which: SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| LUXLINDOUNG | 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 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Other non credit-obligation assets | | | | | | | | | | | | |
| | IR8 Total | | | | | | | | | | | | |

| | | ī | | | | | | | | | | | | |
|---------|------------|---|------------|------------------------|--------------------------------|---------------|------------------------|----------------------|----------|------------------------|--------------------------------|---------------|------------------------|----------------------|
| | | | | | | | | IRB Ap | proach | | | | | |
| | | | | | As of | 30/09/2022 | | | | | As of | 31/12/2022 | | |
| | | | Original I | Exposure ¹ | Exposure Value ¹ | Risk exposure | : amount | Value adjustments | Original | Exposure ¹ | Exposure Value ¹ | Risk exposure | e amount | Value adjustments |
| | | (min EUR, %) | | Of which: defaulted | Value | | Of which: defaulted | provisions | | Of which: defaulted | Value | | Of which: defaulted | provisions |
| | | anks and central governments | 574 | 0 | 579 | 1 | 0 | 0 | 597 | 0 | 602 | 0 | 0 | 0 |
| | Institutio | | 92 | 0 | 95 | 20 | 0 | 0 | 75 | 0 | 78 | 12 | 0 | 0 |
| | Corporat | | 802 | 0 | 770 | 299 | 0 | 2 | 835 | 0 | 816 | 329 | 0 | 9 |
| | | Corporates - Of Which: Specialised Lending | 115 | 0 | 115 99 | 36 | 0 | 0 | 107 | 0 | 107 | 33 | 0 | |
| | Retail | Corporates - Of Which: SME | 99 | 0 | 99 | 23 | 0 | 0 | 48 | 0 | 48 | 10 | 0 | 0 |
| | Recali | Retail - Secured on real estate property | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | | 0 |
| | | Retail - Secured on real estate property - Of Which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | o o | | |
| AUSTRIA | | Retail - Secured on real estate property - Of Which; non-St | ů. | 0 | 0 | n n | 0 | 0 | 0 | 0 | 0 | 0 | 0 | o o |
| | | Retail - Qualifying Revolving | ō | ō | ō | 0 | ō | ō | ō | ō | ō | ō | ō | ō |
| | | Retail - Other Retail | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | Retail - Other Retail - Of Which: SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | Retail - Other Retail - Of Which: non-SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Equity | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | n credit-obligation assets | | | | | | | | | | | | |
| | IRB Total | | | | | | | | | | | | | |

| | | | | | | | IRB Ap | proach | | | | | |
|-----------------|---|----------|------------------------|--------------------------------|---------------|------------------------|----------------------|----------|------------------------|--------------------------------|---------------|------------------------|----------------------|
| | | | | As of | 30/09/2022 | | | | | As of : | 31/12/2022 | | |
| | | Original | Exposure ¹ | Exposure Value ¹ | Risk exposure | amount | Value adjustments | Original | Exposure ¹ | Exposure Value ¹ | Risk exposure | 2 amount | Value adjustments |
| | (min EUR, %) | | Of which: defaulted | Value | | Of which: defaulted | provisions | | Of which: defaulted | value | | Of which: defaulted | provisions |
| | Central banks and central governments | 67 | 0 | 67 | 0 | 0 | 0 | 66 | 0 | 66 | 0 | 0 | 0 |
| | Institutions | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Corporates | 0 | 0 | 62 | 11 | 0 | 0 | 0 | 0 | 56 | 16 | 0 | 0 |
| | Corporates - Of Which: Specialised Lending | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Corporates - Of Which: SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | 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 |
| Other Countries | Retail - Secured on real estate property - Of Which: SME | | 0 | 0 | 0 | 0 | 0 | U | 0 | | 0 | | |
| Outer countries | Retail - Secured on real estate property - Of Which: non- | 5 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 0 |
| | Retail - Qualifying Revolving Retail - Other Retail | | | | 0 | | 0 | 0 | 0 | 0 | | | 0 |
| | Retail - Other Retail - Of Which: SME | | | | 0 | | 0 | 0 | 0 | 0 | | | 0 |
| | | | 0 | | | | 0 | 0 | 0 | 0 | | | |
| | Retail - Other Retail - Of Which: non-SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | | 0 |
| | Equity Other non credit-obligation assets | | | 0 | | | | 0 | 0 | - 0 | | _ | |
| | TRB Total | | | | | | | | | | | | _ |

| Bick ennoune amount Value | 31/12/2022 Risk exposure amount | Value |
|--|------------------------------------|--------------------|
| | Risk exposure amount | Value |
| Criginal Exposure Exposure Sylve Value Value Value | | adjustments and |
| (min EUR, %) of enhance of enhanc | Of which: defaulted | provisions |
| Central banks and central governments 5 0 5 0 0 0 5 0 5 | 0 0 29 0 | 0 |
| Corporates 820 20 646 277 0 8 945 19 668 | 295 0 | 1 |
| Corporates - Of Which: Specialized Lending 625 20 478 210 0 8 669 19 515 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 233 0 | 1 0 |
| Corporators - Of Which: SME 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 | 0 |
| Retail - Secured on real estate property 0 0 0 0 0 0 0 0 0 0 0 | 0 0 | 0 |
| | 0 0 | ō |
| AUSTRALIA Retail - Secured on real estate property of winds since 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 | 0 |
| | 0 0 | 0 |
| Retail - Other Retail - Of World SMF 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 | 0 |
| Retail - Other Retail - Of Whitch: SME 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 | 0 |
| Recent - Unter recent - Uniter | 0 0 | 0 |
| Other non credit-obligation assets | | |

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

| | | | | | | | | IRB Ap | proach | | | | | |
|-------------------|------------|--|------------------|------------------------|--------------------|-----------------|------------------------|----------------------|------------------|------------------------|--------------------------------|------------------|------------------------|---------------------|
| | | | | | As of 3 | 1/03/2023 | | | | | As of 3 | 0/06/2023 | | |
| | | | Original I | Exposure ¹ | Exposure | Risk exposure | amount | Value adjustments | Original E | xposure ¹ | Exposure Value ¹ | Risk exposure | amount | Value adjustment |
| | | (min EUR, %) | | Of which: defaulted | Value ¹ | | Of which: defaulted | provisions | | Of which: defaulted | Value* | | Of which: defaulted | provisions |
| | | anks and central governments | 4,701 | 0 | 5,377 | 1,708 | 0 | 0 | 4,805 | 0 | 5,545 | 1,699 | 0 | 0 |
| | Institutio | | 7,066 | 1 | 5,893 | 1,719 | 0 | 23 | 6,982 | 1 | 5,669 | 1,648 | 0 | 5 |
| | Corporate | | 71,792 24,292 | 677 285 | 59,296 21.080 | 27,542 9.443 | | 651 231 | 74,880 26,212 | 718 724 | 62,458 22,805 | 28,845 10.075 | 0 | 707 175 |
| | | Corporates - Of Which: Specialised Lending Corporates - Of Which: SME | 4,547 | 285 74 | 3,848 | 9,443 1.581 | | 231 50 | 4,838 | 224 | 4,108 | 10,075 | | 1/5 |
| | Retail | corporates - Or Wildi: SHE | 2,921 | 11 | 2 909 | 459 | 15 | 11 | 2,893 | 29 | 2.882 | 457 | 14 | 12 |
| | Polician . | Retail - Secured on real estate property | 1.562 | 4 | 1,561 | 184 | 7 | 3 | 1,562 | 3 | 1,561 | 187 | 4 | 5 |
| | | Retail - Secured on real estate property - Of Which: SME | 0 | 0 | 0 | 0 | ń | ő | 0 | ő | 0 | 0 | 0 | n |
| Consolidated data | | Retail - Secured on real estate property - Of Which: non-Si | 1,562 | 4 | 1,561 | 184 | 7 | 3 | 1,562 | 3 | 1,561 | 187 | 4 | 5 |
| | | Retail - Qualifying Revolving | 412 | 0 | 414 | 12 | 1 | 0 | 407 | 0 | 409 | 12 | 1 | 0 |
| | | Retail - Other Retail | 946 | 6 | 933 | 263 | 7 | 7 | 924 | 6 | 912 | 257 | 8 | 7 |
| | | 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 | 946 | 6 | 933 | 263 | 7 | 7 | 924 | 6 | 912 | 257 | 8 | 7 |
| | Equity | | 0 | | . 0 | 0 277 | 0 | | . 0 | | | 0 227 | | |
| | | credit-obligation assets | | | | 272 31.700 | | | | | | | | - |
| | IRB Total | | | | | 31,700 | | | | | | 32,876 | | |

| | | as of last quarter | | | | | | | | | | | |
|---------|--|--------------------|------------------------|--------------------|-----------------|------------------------|----------------------|-----------------|------------------------|--------------------|-----------------|------------------------|----------------------|
| | | | | | | | IRB Ap | proach | | | | | |
| | | | | As of | 31/03/2023 | | | | | As of 3 | 80/06/2023 | | |
| | | Original | Exposure ¹ | Exposure | Risk exposur | amount | Value adjustments | Original E | xposure ¹ | Exposure | Risk exposure | e amount | Value adjustments |
| | (min EUR, %) | | Of which: defaulted | Value ¹ | | Of which: defaulted | provisions | | Of which: defaulted | Value ¹ | | Of which: defaulted | and provisions |
| | Central banks and central governments | 1,191 | 0 | 1,202 | 1,101 | 0 | 0 | 1,176 | 0 | 1,197 | 1,095 | 0 | 0 |
| | Institutions | 4,378 | 1 392 | 3,319 37.446 | 1,182 16.922 | 0 | 22 463 | 4,457 48,242 | 427 | 3,257 | 1,149 | 0 | 5 |
| | Corporates - Of Which: Specialised Lending | 46,973 8,437 | 392 44 | 7,407 | 2,986 | | 963 109 | 48,242 8.572 | 70 | 38,883 7.532 | 17,639 3.021 | 0 | 522 92 |
| | Corporates - Of Which: SME | 4,035 | 74 | 3,371 | 2,986 | | 109 | 4,209 | 20 | 7,532 3.525 | 1.460 | 0 | 92 28 |
| | Retail | 2,921 | 11 | 2,909 | 459 | 15 | 11 | 2,893 | 9 | 2.882 | 457 | 14 | 13 |
| | Retail - Secured on real estate property | 1,562 | 4 | 1,561 | 184 | 7 | 3 | 1,562 | 3 | 1.561 | 187 | 4 | 5 |
| | Retail - Secured on real estate property - Of Which: SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| GERMANY | Retail - Secured on real estate property - Of Which: non-S | 1,562 | 4 | 1,561 | 184 | 7 | 3 | 1,562 | 3 | 1,561 | 187 | 4 | 5 |
| | Retail - Qualifying Revolving | 412 | 0 | 414 | 12 | 1 | 0 | 407 | 0 | 409 | 12 | 1 | 0 |
| | Retail - Other Retail | 946 | 6 | 933 | 263 | 7 | 7 | 924 | 6 | 912 | 257 | 8 | 7 |
| | 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 | 946 | 6 | 933 | 263 | 7 | 7 | 924 | 6 | 912 | 257 | 8 | 7 |
| | 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 | 31/03/2023 | | | | | As of | 30/06/2023 | | |
| | | | Original | Exposure ¹ | Exposure Value ¹ | Risk exposure | amount | Value adjustments | Original I | Exposure ¹ | Exposure Value ¹ | Risk exposure | amount | Value adjustments |
| | | (min EUR, %) | | Of which: defaulted | Value* | | Of which: defaulted | provisions | | Of which: defaulted | Value: | | Of which: defaulted | provisions |
| | | anks and central governments | 900 | 0 | 888 | 78 | 0 | 0 | 960 | 0 | 948 | 74 | 0 | 0 |
| | Institutio | | 312 | 0 | 312 | 89 | 0 | 0 | 331 | 0 | 331 | 95 | 0 | 0 |
| | Corporat | | 2,710 | 16 | 2,220 | 1,566 | 0 | 8 | 2,836 | 1 | 2,392 | 1,580 | 0 | 14 |
| | | Corporates - Of Which: Specialised Lending | 2,130 | 14 | 1,720 | 1,199 | 0 | 5 | 2,292 | 0 | 1,900 | 1,236 | 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 |
| UNITED STATES | | Retail - Secured on real estate property - Of Which: SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| UNTILD STATES | | Retail - Secured on real estate property - Of Which: non-Sh | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | Retail - Qualifying Revolving | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | Retail - Other Retail | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | Retail - Other Retail - Of Which: SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | Retail - Other Retail - Of Which: non-SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Equity | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Other no | n credit-obligation assets | | | | | | | | | | | | |
| | IRB Tota | | | | | | | | | | | | | |

| | | | | | | | IRB Ap | proach | | | | | |
|----------------|--|----------------|------------------------|--------------------------------|---------------|------------------------|----------------------|----------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|
| | | | | As of | 31/03/2023 | | | | | As of 3 | 30/06/2023 | | |
| | | Original | Exposure ¹ | Exposure Value ¹ | Risk exposure | amount | Value adjustments | Original E | Exposure ¹ | Exposure Value ¹ | Risk exposure | amount | Value adjustments and |
| | (min EUR, %) | | Of which: defaulted | | | Of which: defaulted | provisions | | Of which: defaulted | ***** | | Of which: defaulted | provisions |
| | Central banks and central governments | 87 | 0 | 87 | 16 | 0 | 0 | 63 | 0 | 63 | 14 | 0 | 0 |
| | Institutions | 86 | 0 | 86 | 35 | 0 | 0 | 47 | 0 | 47 | 27 | 0 | 0 |
| | Corporates | 3,473 2,727 | 10 | 3,325 2.566 | 1,236 849 | 0 | 14 | 3,942 3,263 | 57 | 3,789 3.089 | 1,355 977 | 0 | 58 |
| | Corporates - Of Which: Specialised Lending Corporates - Of Which: SME | 12 | | 2,566 | 849 | 0 | 9 | 3,263 | 0 | 3,089 | 9// | 0 | 2 |
| | Retail | 12 | 0 | , | 2 | | 0 | 13 | 0 | 0 | | | 0 |
| | Retail - Secured on real estate property | 0 | 0 | | 0 | | 0 | | | 0 | | | 0 |
| | Retail - Secured on real estate property - Of Which: SME | 0 | 0 | 0 | 0 | | 0 | 0 | | 0 | 1 0 | | 0 |
| UNITED KINGDOM | Retail - Secured on real estate property - Of Which: non-Si | | 0 | 0 | 0 | 0 | n | 0 | 0 | 0 | 1 0 | 0 | 0 |
| | Retail - Qualifying Revolving | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 |
| | Retail - Other Retail | 0 | 0 | n n | n n | 0 | 0 | 0 | 0 | o o | 0 | 0 | 0 |
| | Retail - Other Retail - Of Which: SME | ō | 0 | i o | o o | ō | ō | ō | ō | ō | 0 | o o | 0 |
| | Retail - Other Retail - Of Which: non-SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Equity | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Other non credit-obligation assets | | | | | | | | | | | | |
| | IRB Total | | | | | | | | | | | | |

| | | | | | | | IRB Ap | proach | | | | | |
|--------|--|---|---|---|--|---|----------------------------------|---|---|---|---|---|----------------------------|
| | | | | As of | 31/03/2023 | | | | | As of 3 | 30/06/2023 | | |
| | | Original | Exposure ¹ | Exposure | Risk exposure | amount | Value adjustments | Original I | Exposure ¹ | Exposure | Risk exposur | amount | Value adjustments |
| | (min EUR, %) | | Of which: defaulted | Value ¹ | | Of which: defaulted | provisions | | Of which: defaulted | Value ¹ | | Of which: defaulted | and provisions |
| FRANCE | Control hands and control governments Composition Composition Control Composition Composit | 0 399 3,308 2,121 10 0 0 0 0 0 | 0 | 172 399 2,795 1,800 10 0 0 0 0 0 | 25 85 1,160 629 2 0 0 0 0 0 | 0 | 0 24 5 0 0 0 0 | 0 425 3,395 2,290 24 0 0 0 0 0 | 0 | 211 425 2,813 1,925 24 0 0 0 0 0 | 32 79 1,120 646 8 0 0 0 0 | 0 | 0 9 3 0 0 0 |
| | Other non credit-obligation assets IRB Total | | | | | | | | | | | | |

Norddeutsche Landesbank - Girozentrale -

| Value ¹ and Value ¹ | | | | | | | IRB Ap | proach | | | | | |
|--|--|----------|-----------------------|-----------------------------------|---|---|---|----------|--|---------|-------------|-----------|--|
| Description | | | | As of 3 | 1/03/2023 | | | | | As of 3 | 0/06/2023 | | |
| Control lambs and central governments 100 120 | | Original | Exposure ¹ | | Risk exposu | e amount | adjustments | Original | Exposure ¹ | | Risk exposu | re amount | Value adjustme |
| NETHERLANDS | (min EUR, %) | | | value* | | | | | | Value* | | | provisio |
| Comparates | | | 0 | | | 0 | 0 | | | | | 0 | 0 |
| Curvates of Which Specialized serving 1,344 | | | | | | 0 | 0 | | | | | 0 | 0 |
| Real Control Final Control F | | | | | | | | | | | | 0 | 3 |
| Retail Retail Secured on real estate property 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | Corporates - Of Which: Specialised Lending | | | | | | 5 | | | | | 0 | 1 |
| NETHERLANDS Retail - Sourced on real datable property 0 | Corporates - Of Which: SME | | | | | | 1 | | | | | 0 | 0 |
| NETHERLANDS Retail - Source on mile data procepts - Of Which 1995 Retail - Country on the data procepts - Of Which 1995 Retail - Country on the data procepts - Of Which 1995 Retail - Country on the data procepts - Of Which 1995 Retail - Country on the data procepts - Of Which 1995 Retail - Country on the data - Of Which 1995 Retail - C | | | | | | | 0 | | | | | 0 | 0 |
| NETHERLANDS Retail - Source or materiate processy - Of Which: non-St 0 0 0 0 0 0 0 0 0 | Retail - Secured on real estate property | | | | | | 0 | | | | | 0 | 0 |
| Real - Quality Revolving | Retail - Secured on real estate property - Of Which: SME | | | | | | 0 | | | | | 0 | 0 |
| Recall - Other Recall - Of the Part - Of Whitch: 1995 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | | | | | | 0 | | | | | | 0 |
| Retail - Other Retail - Of Which: SME | | 0 | | | 0 | | 0 | | | | | | 0 |
| Retal - Other Retal - O'l Nincit: non-SME 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | | | | 0 | | 0 | | | | | | 0 |
| Southy Other non credit california sastes | | U | | | | | 0 | | | | | | 0 |
| Other non credit-obligation assets | Ketali - Utner Ketali - Ur Which: non-SME | | | | 0 | | 0 | | | | | | 0 |
| | a cradit-obligation accets | - 0 | | | - 0 | | 0 | | | | | | |
| | | | | | | | | | | | | | |
| | | 1 | (1) Original exp | (1) Original exposure, unlike Exp | (1) Original exposure, unilée Exposure value, is re | (1) Original exposure, unlike Exposure value, is reported before taking | (1) Original exposure, untille Exposure value, is reported before taking into account any | | (1) Original exposure, untile Exposure value, is reported before taking into account any effect due to credit convenion to 116 Approach | | | | (1) Original engouve, unlike Exposure value, is reported before balling into account any effect due to credit contention factors or credit risk mitigation techniques (e.g., subdibliction effects). 18.8 Approach |

| | | | | | | | IRB Ap | proach | | | | | |
|---------|---|--|------------------------------|---|----------------------------------|------------------------|------------------------------|--|------------------------------|--|--|------------------------|----------------------|
| | | | | As of | 31/03/2023 | | | | | As of | 30/06/2023 | | |
| | | Original | Exposure ¹ | Exposure | Risk exposure | amount | Value adjustments | Original I | Exposure ¹ | Exposure | Risk exposur | amount | Value adjustments |
| | (min EUR, %) | | Of which: defaulted | Value ¹ | | Of which: defaulted | and provisions | | Of which: defaulted | Value ¹ | | Of which: defaulted | and provisions |
| IRELAND | Control banks and control governments Corporates Corporates Corporates Assalt Retail - Secure do real estable properly Retail - Other Secure Retail - Other Secure | 0 38 1,898 1,599 40 0 0 0 | 0 18 18 0 0 0 | 0 38 1,693 1,301 40 0 0 | 13 814 589 10 0 0 | 0 0 0 0 0 0 0 0 | 0 10 10 0 0 0 | 0 2,294 1,876 82 0 0 0 | 0 18 18 0 0 0 | 0 35 2,121 1,627 82 0 0 0 | U 12 964 733 38 0 0 0 | 0 | 9 0 0 0 0 0 0 |
| | Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Other non credit-obligation assets | 0 0 | 0 0 | 0 0 | 0 | 0 0 | 0 0 | 0 | 0 0 | 0 | 0 | 0 | 0 |
| | IRB Total | | | | | | | | | | | | |

| | | | | | | | | IRB Ap | proach | | | | | |
|------------|---------------------------|---|--------------|------------------------|--------------------------------|---------------|------------------------|----------------------|--------------|------------------------|--------------------------------|--------------|------------------------|----------------------|
| | | | | | As of | 31/03/2023 | | | | | As of | 30/06/2023 | | |
| | | | Original | Exposure ¹ | Exposure Value ¹ | Risk exposure | amount | Value adjustments | Original I | Exposure ¹ | Exposure Value ¹ | Risk exposur | e amount | Value adjustments |
| | | (min EUR, %) | | Of which: defaulted | | | Of which: defaulted | provisions | | Of which: defaulted | | | Of which: defaulted | provisions |
| | Central ba Institution | inks and central governments | 382 0 | 0 | 382 | 0 | 0 | 0 0 | 539 | 0 0 | 539 | 0 | 0 | 0 |
| | Corporate | | 1,960 959 | 9 | 1,970 936 | 899 520 | 0 | 21 20 | 2,099 952 | 9 | 2,074 851 | 978 484 | 0 | 2 |
| | Retail | Corporates - Of Which: SME | 145 | ő | 135 | 31 | ő | 0 | 87 | ő | 77 | 20 | ő | ō |
| | Ketail | Retail - Secured on real estate property | 0 | 0 | ō | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| LUXEMBOURG | | Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-Sh | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | Retail - Qualifying Revolving Retail - Other Retail | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Equity | credit-obligation assets | 0 | ō | ō | 0 | ō | ō | ō | ō | ō | 0 | 0 | 0 |
| | Other non | Credit-odilgation assets | | | | | | | | | | | _ | _ |

| | | | | | | | | IRB Ap | proach | | | | | |
|---------|----------------------------|---|-----------|------------------------|--------------------------------|---------------|------------------------|----------------------|-------------|------------------------|--------------------------------|---------------|------------------------|----------------------|
| | | i | | | As of | 31/03/2023 | | | | | As of | 80/06/2023 | | |
| | | | Original | Exposure ¹ | Exposure Value ¹ | Risk exposure | amount | Value adjustments | Original I | Exposure ¹ | Exposure Value ¹ | Risk exposure | e amount | Value adjustments |
| | | (min EUR, %) | | Of which: defaulted | Value* | | Of which: defaulted | provisions | | Of which: defaulted | Value: | | Of which: defaulted | provisions |
| | Central ban | ks and central governments | 596 | 0 | 721 | 0 | 0 | 0 | 592 | 0 | 719 | 0 | 0 | 0 |
| | Institutions Corporates | | 75 880 | 0 | 78 705 | 12 265 | 0 | 0 | 76 1.075 | 0 | 79 842 | 16 373 | 0 | 0 |
| | Corporates | Corporates - Of Which: Specialised Lending | 107 | 0 | 107 | 32 | 0 | 0 | 85 | 0 | 85 | 29 | 0 | 0 |
| | | Corporates - Of Which: SME | 48 | 0 | 48 | 9 | ō | ō | 67 | ō | 66 | 15 | ō | ō |
| | Retail | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | Retail - Secured on real estate property | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| AUSTRIA | | Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 |
| nosman | | Retail - Secured on real estate property - Ut which: non-Si Retail - Qualifying Revolving | 0 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | Retail - Other Retail | 0 | | 0 | 0 | | 0 | | | 0 | 0 | | 0 |
| | | Retail - Other Retail - Of Which: SME | o o | ő | ő | ő | ő | ő | ő | ő | ő | 0 | ő | ő |
| | | 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 |
| | | redit-obligation assets | | | | | | | | | | | | |
| | IRB Total | | | | | | | | | | | | | |

| | | | | | | | IRB Ap | proach | | | | | |
|-----------------|--|----------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|
| | | | | As of | 31/03/2023 | | | | | As of 3 | 30/06/2023 | | |
| | | Original | Exposure ¹ | Exposure Value ¹ | Risk exposure | amount | Value adjustments and | Original I | Exposure ¹ | Exposure Value ¹ | Risk exposure | e amount | Value adjustments and |
| | (min EUR, %) | | Of which: defaulted | Value | | Of which: defaulted | provisions | | Of which: defaulted | Value | | Of which: defaulted | provisions |
| | Central banks and central governments | 66 | 0 | 66 | 0 | 0 | 0 | 56 | 0 | 56 | 0 | 0 | 0 |
| | Institutions | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Corporates | 0 | 0 | 50 | 15 | 0 | 0 | 0 | 0 | 30 | 9 | 0 | 0 |
| | Corporates - Of Which: Specialised Lending Corporates - Of Which: SME | 0 | | | 0 | | 0 | | | | | | 0 |
| | Retail | , o | | | 0 | | | | | | ı ö | | 0 |
| | Retail - Secured on real estate property | , i | | | 0 | | 0 | 0 | | | ı | | 0 |
| | Retail - Secured on real estate property - Of Which: SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | ı ö | 0 | 0 |
| Other Countries | Retail - Secured on real estate property - Of Which: non- | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 0 | 0 | 0 |
| | Retail - Qualifying Revolving | ō | ō | ō | ō | ō | ō | ō | ō | ō | i ö | ō | ō |
| | Retail - Other Retail | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Retail - Other Retail - Of Which: SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Retail - Other Retail - Of Which: non-SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Equity | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1 | Other non credit-obligation assets | | | | | | | | | | | | |
| 1 | TRR Total | | | | | | | | | | | | |

| | | | | | | | | | IRB Ap | proach | | | | | |
|---|-----------|--------------|---|----------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|------------|------------------------|--------------------------------|---------------|------------------------|-----------------------------|
| | | | | | | As of | 31/03/2023 | | | | | As of 3 | 30/06/2023 | | |
| | | | | Original | Exposure ¹ | Exposure Value ¹ | Risk exposure | amount | Value adjustments and | Original I | Exposure ¹ | Exposure Value ¹ | Risk exposure | e amount | Value adjustments and |
| | | | (min EUR, %) | | Of which: defaulted | | | Of which: defaulted | provisions | | Of which: defaulted | ***** | | Of which: defaulted | provisions |
| | | | and central governments | 5 | 0 | 5 | 0 | 0 | 0 | 5 | 0 | 5 | 0 | 0 | 0 |
| | | Institutions | | 191 | 0 | 191 | 42 | 0 | 0 | 164 | 0 | 164 | 37 | 0 | 0 |
| | | Corporates | | 793 | 18 | 655 | 290 | 0 | 3 | 884 | 18 | 717 | 302 | 0 | 6 |
| | | | orporates - Of Which: Specialised Lending | 612 | 18 | 495 | 222 | 0 | 3 | 692 | 18 | 541 | 233 | 0 | 6 |
| | | | orporates - 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 |
| | | | etail - Secured on real estate property | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1 | AUSTRALIA | | Retail - Secured on real estate property - Of Which: SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | AUSTRALIA | | Retail - Secured on real estate property - Of Which: non-Si | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | R | etail - Qualifying Revolving | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | R | etail - Other Retail | 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 conversion factors or credit risk mitigation techniques (e.g. substitution effect



General governments exposures by country of the counterparty

| | | | | | | Norade | eutsche Landesbank - Gir | | | | | | | |
|---|------------------|--|--|--|--|---|---|----------------------------|----------------------------|----------------------------|---|----------------------------|----------------|---|
| | | | | | | | As of 31/12/2022 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance s | heet | | | | Deriva | tives | | Off balar | nce sheet | |
| | | | | | | | | | | | | Off-balance si | neet exposures | |
| | | | | | Non-derivative financial as | sets by accounting portfoli | 0 | Derivatives with po | sitive fair value | Derivatives with | negative fair value | | | Risk weighted exposure amount |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | exposure amount |
| [0 - 3M [[3M - 1Y [[11 - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total | Austria | 24 21 22 533 | 1 531 | 0 0 0 0 0 0 | | 12: 12: 12: 246 | 407 | ((((((| 0 0 0 0 0 0 | 0 0 0 0 0 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 [| Belgium | () () () () () () () () () () | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 | | 1: | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | 0 | 0 0 0 0 0 | 000000000000000000000000000000000000000 | 0 0 0 0 0 | | 0 0 0 0 0 0 0 0 |
| [0 - 3M [| Bulgaria | | | | | | | | | | | | | |
| [0 - 3M [| Cyprus | | | | | | | | | | | | | |
| [0 - 3M [| Czech Republic | | | | | | | | | | | | | |
| [0 - 3M 13M - 1Y 11 - 2Y 22 - 3Y 13Y - 5Y 15Y - 10Y 10Y - more | Denmark | | | | | | | | | | | | | |
| 10 - 3M | Estonia | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | | | | | Nordde | utsche Landesbank - Gir | ozentrale - | | | | | | |
|---|------------------|--|--|--|--|---|---|--|---|----------------------------------|---|--|----------------|--|
| | | | | | | | As of 31/12/2022 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance si | heet | | | | Deriva | tives | | Off balar | nce sheet | |
| | | | | | Non-derivative financial as | sets by accounting portfolio | | Derivatives with pos | itive fair value | Derivatives with | negative fair value | Off-balance sl | neet exposures | |
| | | | Total carrying amount of | | - The state of the | , | | pos | | | | | | Risk weighted exposure amount |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | |
| [0 - 3M [| Finland | 0 22 25 5 5 6 7 7 | 0 20 25 19 0 7 0 7 | 0 0 0 0 0 | 0 0 0 0 0 | 0 20 25 19 0 0 | 0 0 0 0 7 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | 0 0 0 0 0 0 0 0 0 0 |
| [0 - 3M [| France | | | | | | | | | | | | | |
| TO - 3M | Germany | 455 825 1,274 902 1,827 2,115 6,633 14,247 | 459 829 1,274 902 1,827 2,119 6,837 | 0 0 0 0 0 | 0 | 35 637 679 475 705 429 197 3,158 | 6.640 | 0 0 11 56 38 183 57 345 | 0 0 389 1.095 457 2.565 451 4,957 | 0 0 -4 -1 -1 -127 | 0 0 100 20 10 435 565 | 303 0 0 0 0 0 163 466 | | 0 0 0 0 0 0 0 0 |
| Total | Croatia | | | | | | 3,100 | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | | |
| [0 - 3M [3M - 1Y [| Greece | | | | | | | | | | | | | |
| [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [15Y - 10Y | Hungary | | | | | | | | | | | | | |
| [0 - 3M [| Ireland | | | | | | | | | | | | | |
| [0 - 3M | Italy | 3 6 6 6 9 3 233 233 | | 0 0 0 0 0 0 | 0 0 0 0 0 | 1 0 0 0 0 0 229 230 | 0 0 0 0 0 29 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | 0 0 0 0 0 0 0 0 0 0 |
| [0 - 3M [| Latvia | 0 0 0 18 18 | 0 0 5 18 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 | 0 0 5 18 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | 0 0 0 0 0 0 0 0 |



General governments exposures by country of the counterparty

| | | | | | | Nordde | utsche Landesbank - Gir | ozentrale - | | | | | | |
|---|------------------|--|--|--|--|---|---|---|---|---|---|---|----------------|--|
| | | | | | | | As of 31/12/2022 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance si | heet | | | | Deriva | tives | | Off bala | nce sheet | |
| | | | | | | | | | | | | Off-balance sl | neet exposures | |
| | | | | | Non-derivative financial as | sets by accounting portfolio | • | Derivatives with pos | itive fair value | Derivatives with | negative fair value | | | Risk weighted |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | exposure amount |
| [0 - 3M [| Lithuania | | | | | | | | | | | | | |
| [0 - 3M [| Luxembourg | 0 0 0 41 41 8 49 | 0 0 0 41 0 8 | 0 0 0 0 0 | 0 | 0 0 0 41 0 8 | 0 0 0 0 0 | 0 0 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 [| Maita | | | | | | | | | | | | | |
| 10 - 3M 10 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more Total | Netherlands | 0 45 47 7 0 0 | 0 0 46 47 0 0 | 0 | 0 | 0 0 46 47 77 0 0 | 0 | 0 | 0 0 0 0 | 0 0 0 0 | 0 | 0 | | |
| [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y 5Y - 10Y | Poland | 0 0 0 0 0 34 | 0 0 0 0 0 0 0 | 0 0 0 0 0 | 0 | 000000000000000000000000000000000000000 | 0 0 0 0 0 0 0 34 | 0 | 0 | 0 | 0 | 0 | | |
| 107 - more Total [0 - 3M [3 M - 1 Y [2 Y - 3 Y [2 Y - 3 Y [3 Y - 5 Y [10 Y - 10 Y [2 Y - 10 | Portugal | | 3 | · | v | | , | | · | , | , | v | | , and the second |
| TOY - more | Romania | | | | | | | | | | | | | |
| Toy - more | Slovakia | | | | | | | | | | | | | |
| Total Tota | Slovenia | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | | | | | Nordde | utsche Landesbank - Gir | ozentrale - | | | | | | |
|--|------------------|--|--|--|--|---|---|----------------------------|-----------------------|-----------------------|-----------------------|-----------------------|----------------|----------------------------------|
| | | | | | | | As of 31/12/2022 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance sl | heet | | | | Deriva | tives | | Off balar | nce sheet | |
| | | | | | | | | | | | | Off-balance sh | neet exposures | |
| | | | Total carrying amount of | | Non-derivative financial as | sets by accounting portfolio | ' | Derivatives with pos | itive fair value | Derivatives with | negative fair value | | | Risk weighted exposure amount |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | exposure amount |
| [0 - 3M [| Spain | | | | | | | | | | | | | |
| [0 - 3M [| Sweden | 6 6 8 8 | 0 0 0 8 0 | 0 0 0 0 0 | 0 | 000000000000000000000000000000000000000 | 0 0 0 8 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | 2 |
| [0 - 3M [| United Kingdom | | | | | | | | | | | | | |
| [0 - 3M [| Iceland | | | | | | | | | | | | | |
| [0 - 3M [3M - 1Y | Liechtenstein | | | | | | | | | | | | | |
| 100 - more | Norway | | | | | | | | | | | | | |
| [3M - 1Y [| Australia | | | | | | | | | | | | | |
| 100 - more | Canada | 0 19 0 22 23 15 15 29 | 0 0 19 0 27 51 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 19 0 9 51 0 79 | 0 0 0 0 17 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | 25. |
| Total Tota | Hong Kong | | , | | | , | | v | | | | | | |
| | | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | | | | | Norade | utsche Landesbank - Gir | | | | | | | |
|--|---|--|--|--|--|---|---|---------------------|-------------------|---|---|---|----------------|-----------------|
| | | | | | | | As of 31/12/2022 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance s | heet | | | | Deriva | tives | | Off bala | nce sheet | |
| | | | | | | | | | | | | Off-balance s | neet exposures | |
| | | | Total exercises amount of | | Non-derivative financial as | sets by accounting portfoli | , | Derivatives with po | sitive fair value | Derivatives with | negative fair value | | | Risk weighted |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | exposure amount |
| 0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more Total | Japan | 0 0 0 0 2 2 153 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | 0 | | 0 0 0 0 0 27 153 | | | 0 0 0 0 | 0 | 000000000000000000000000000000000000000 | | 27 |
| [0 - 3M] [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total | u.s. | 22 22 27 48 155 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | 0 | 22 23 1 | 0 8 0 0 39 48 156 | | | 0 0 0 0 0 | 000000000000000000000000000000000000000 | 000000000000000000000000000000000000000 | | 57 |
| Total Tota | China | 3.1 | 31 | | · | 25. | | | | · | | | | |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total | Switzerland | 63 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | 0 | | 0 63 0 0 0 | | | 0 0 0 0 0 | 0 0 0 0 0 | 000000000000000000000000000000000000000 | (| 10 |
| [0 - 3M [3M - 1Y | Other advanced economies non EEA | 25 25 10 0 | 0 25 0 10 0 0 0 0 | | 0 | 22 | 0 | | | 0 | 0 0 0 0 0 | 000000000000000000000000000000000000000 | (| |
| Total Tota | Other Central and eastern Europe countries non EEA | - | 30 | | | | Y | | | | | v | | • |
| [0 - 3M] [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total | Middle East | | | | | | | | | | | | | |
| 10 - 3M | Latin America and the Caribbean | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

Norddeutsche Landesbank - Girozentrale -

| | | | | | | Nordde | eutsche Landesbank - Gir | ozentrale - | | | | | | |
|--|------------------|--|--|--|--|---|---|---------------------|-----------------------|---|---|---------------|----------------|----------------------------------|
| | | | | | | | As of 31/12/2022 | | | | | | | |
| | | | | | | Direc | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance sl | heet | | | | Deriva | tives | | Off bala | nce sheet | |
| | | | | | | | | | | | | Off-balance s | heet exposures | |
| | | | | | Non-derivative financial as | ssets by accounting portfolio | • | Derivatives with po | sitive fair value | Derivatives with | negative fair value | | | |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | Risk weighted exposure amount |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total | Africa | | | | | | | | | | | | | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total | Others | 7: 8 (8) 277: 11(1) 190: ((| 5 0 75 80 3 273 0 110 6 196 0 0 0 0 | 0 0 0 0 0 | 0 | 75 80 273 110 1 196 0 0 0 733 | 0 0 0 0 0 | (| 0 0 0 0 0 | 000000000000000000000000000000000000000 | 000000000000000000000000000000000000000 | | | |

Notes and definitions

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

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparts (other than sovereign) or sovereign credit risk (i.e. CDS, financial quarantees) booled in all the accounting portfolio (on-off balance sheet). Interpe

(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.

Listin America Argentina, Boilze, Bolivis, Brazil, Chille, Colombia, Cocia Rica, Dominica, Decide, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Penchi Guiana, Guadente, Guiana, Guadente, Guiana, Guia

Africa: Apprils, Egypt, Morocco, South Africa: Apprils, Epypt, Morocco, South Africa: Apprils, Epytholis, Chand, Commors, Congo, The Democratic Republic (O'Thire Congo, Cite D'Noire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gamba, Guinea, Guinea,

(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

| | | | | | | Nordde | eutsche Landesbank - Giro | | | | | | | |
|---|------------------|--|--|--|--|---|---|---------------------------------|---|----------------------------|---|----------------------------|----------------|---|
| | | | | | | | As of 30/06/2023 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance s | heet | | | | Deriva | tives | | Off bala | nce sheet | |
| | | | | | | | | | | | | Off-balance sl | neet exposures | |
| | | | | | Non-derivative financial as | ssets by accounting portfolio | | Derivatives with po | sitive fair value | Derivatives with | negative fair value | | | Risk weighted exposure amount |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | exposure amount |
| [0 - 3M [| Austria | 2: 2: 12: 52: 52: 672 | 525 | 0 0 0 0 0 | 0 0 0 0 0 0 | (((((((((((((((((((| 3 401 | 0 0 0 0 0 0 0 | 10 0 0 0 0 0 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 0 | | 0 0 0 0 0 0 0 0 0 0 0 |
| [0 - 3M [| Belgium | 11 10 | 0 0 0 1 11 0 100 | 000000000000000000000000000000000000000 | 000000000000000000000000000000000000000 |) (((((((((((((((((((| 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | 000000000000000000000000000000000000000 | 0 0 0 0 0 | 000000000000000000000000000000000000000 | 0 0 0 0 0 | | 0 0 0 0 0 0 0 0 |
| [0 - 3M [| Bulgaria | | | | | | | | | | | | | |
| [0 - 3M [| Cyprus | | | | | | | | | | | | | |
| [0 - 3M [| Czech Republic | | | | | | | | | | | | | |
| [0 - 3M 13M - 1Y 11 - 2Y 22 - 3Y 13Y - 5Y 15Y - 10Y 10Y - more | Denmark | | | | | | | | | | | | | |
| 10 - 3M | Estonia | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | | | | | Nordde | utsche Landesbank - Gir | ozentrale - | | | | | | |
|--|------------------|--|--|--|--|---|---|---|---|---|--|---|----------------|--|
| | | | | | | | As of 30/06/2023 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance sl | heet | | | | Deriva | tives | | Off balar | nce sheet | |
| | | | | | Non-derivative financial as | sets by accounting portfolio | | Derivatives with pos | itive fair value | Derivatives with | negative fair value | Off-balance sl | neet exposures | |
| | | | Total carrying amo <u>unt of</u> | | erradive markdal as | accounting portions | | Service Williams | | | | | | Risk weighted exposure amount |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | |
| [0 - 3M [| Finland | 51 51 51 | 0 25 0 19 0 7 0 5 | 0 0 0 0 0 0 | 0 0 0 0 0 | 0 25 0 19 0 0 4 | 0 0 0 0 7 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | 0 0 0 0 0 0 0 0 0 0 |
| [0 - 3M [| France | | | | | | | | | | | | | |
| [0 - 3M [3M - 1Y [1Y - 2Y] [7Y - 3Y | Germany | 322 93 1,207 952 1,913 1,768 6,583 13,692 | 323 930 1,207 952 1,913 1,786 6,583 13,692 | 0 0 0 0 0 | 0 0 0 0 0 | 153 496 714 454 863 150 218 | 6,365 | 0 0 44 55 28 99 72 299 | 0 40 890 702 259 1.130 529 3,551 | 0 0 -5 0 -1 -17 -105 | 0 0 200 0 21 936 573 1,730 | 348 0 0 0 0 118 61 | | 0 0 0 0 0 0 0 0 0 0 |
| [0 - 3M [| Croatia | | | | | | | | | | | | | |
| [0 - 3M [| Greece | | | | | | | | | | | | | |
| [0 - 3M [| Hungary | | | | | | | | | | | | | |
| [0 - 3M [| Ireland | | | | | | | | | | | | | |
| [0 - 3M [| Italy | 0 0 0 0 183 9 282 | 98 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 145 94 239 | 0 | 0 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | 0 0 0 0 0 0 0 0 0 |
| 10 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more | Latvia | 16 | 0 0 4 0 16 0 | 0 | 000000000000000000000000000000000000000 | 000000000000000000000000000000000000000 | 0 0 4 0 16 0 0 | 0 0 0 0 0 | 000000000000000000000000000000000000000 | 000000000000000000000000000000000000000 | 0 0 0 0 0 | 0 | | 0 0 0 0 0 0 0 0 |



General governments exposures by country of the counterparty

| | | | | | | Nordde | utsche Landesbank - Gir | ozentrale - | | | | | | |
|---|------------------|--|--|--|--|---|---|---|-----------------------|---|-----------------------|-----------------------|---|-----------------|
| | | | | | | | As of 30/06/2023 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance sl | heet | | | | Deriva | tives | | Off balar | nce sheet | |
| | | | | | | | | | | | | Off-balance sl | neet exposures | |
| | | | | | Non-derivative financial as | sets by accounting portfolio | ' | Derivatives with pos | itive fair value | Derivatives with | negative fair value | | | Risk weighted |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | exposure amount |
| [0 - 3M [| Lithuania | | | | | | | | | | | | | |
| [0 - 3M [| Luxembourg | 0 0 0 1 1 1 2 2 5 | 0 0 0 41 0 28 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 41 1 288 | 0 | 0 0 0 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 [| Maita | | | | | | | | | | | | | |
| [0 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more | Netherlands | () () () () () () () () () () | 0 46 47 0 0 | 0 0 0 0 0 | 0 | 0 0 46 47 0 0 | 0 | 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | 0 |
| [0 - 3M [3M - 1Y | Poland | 0 0 0 0 0 | 0 0 0 0 0 32 | 0 | 0 | 000000000000000000000000000000000000000 | 0 0 0 0 0 0 32 | 0 0 0 0 | 0 0 0 0 | 0 | 0 0 0 0 | 0 0 0 0 | | 10 |
| 10Y - more | Portugal | | | | | | | | | | | | | |
| [3M - 1Y [| Romania | | | | | | | | | | | | | |
| 10Y - more | Slovakia | | | | | | | | | | | | | |
| Total | Slovenia | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | | | | | Nordde | utsche Landesbank - Gir | ozentrale - | | | | | | |
|---|------------------|--|--|--|--|---|---|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|----------------|----------------------------------|
| | | | | | | | As of 30/06/2023 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance sl | heet | | | | Deriva | tives | | Off balar | nce sheet | |
| | | | | | | | | | | | | Off-balance sh | neet exposures | |
| | | | Total coming amount of | | Non-derivative financial as | sets by accounting portfolio | ' | Derivatives with pos | itive fair value | Derivatives with | negative fair value | | | Risk weighted exposure amount |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | exposure amount |
| [0 - 3M [| Spain | | | | | | | | | | | | | |
| [0 - 3M [| Sweden | 6 8 6 | 0 0 8 0 0 | 0 0 0 0 0 | 000000000000000000000000000000000000000 | 000000000000000000000000000000000000000 | 0 0 8 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | 1 |
| [0 - 3M [| United Kingdom | | | | | | | | | | | | | |
| [0 - 3M [| Iceland | | | | | | | | | | | | | |
| [0 - 3M [3M - 1Y | Liechtenstein | | | | | | | | | | | | | |
| 100 - more | Norway | | | | | | | | | | | | | |
| [3M - 1Y [| Australia | | | | | | | | | | | | | |
| 100 - more | Canada | 0 15 0 17 17 44 45 9 | 0 19 0 9 17 49 0 | 0 0 0 0 0 | 000000000000000000000000000000000000000 | 0 19 0 9 0 49 0 78 | 0 0 0 17 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 | 0 0 0 0 0 | () | 241 |
| f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y - more Total | Hong Kong | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | | | | | Nordde | eutsche Landesbank - Gir | | | | | | | |
|--|---|--|--|--|--|---|---|---|-----------------------|-----------------------|-----------------------|-----------------------|----------------|---|
| | | | | | | | As of 30/06/2023 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance s | heet | | | | Deriva | tives | | Off bala | ice sheet | |
| | | | | | | | | | | | | Off-balance si | neet exposures | |
| | | | Total carrying amount of | | Non-derivative financial as | sets by accounting portfolio | • | Derivatives with po | sitive fair value | Derivatives with | negative fair value | | | Risk weighted exposure amount |
| Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total | Japan | 0 0 0 77 103 | 0 0 0 0 77 103 | 000000000000000000000000000000000000000 | 000000000000000000000000000000000000000 | 0 | 0 0 0 0 0 0 77 103 | 0 | 0 0 0 0 | 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | 0 0 0 0 0 0 0 0 |
| [U - 3M | u.s. | 193 193 101 197 197 292 | 0 0 0 193 101 197 | 0 | 0 | (((193 63 ((256 | 0 0 0 0 8 38 197 | 000000000000000000000000000000000000000 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | 0 0 0 0 0 0 0 0 0 0 0 |
| Total | China | | | | | | | | | | | | | |
| [0 - 3M [| Switzerland | 63 | 0 0 63 0 0 0 | 0 | 0 | (| 0 0 63 0 0 0 0 | 000 | 0 0 0 0 0 | 0 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 [| Other advanced economies non EEA | 18 22 7 0 0 0 0 | 18 27 0 0 0 0 0 | 0 | 0 | 16 27 ((((| 0 | 000000000000000000000000000000000000000 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | 0 0 0 0 0 | | 0 0 0 0 0 0 0 |
| [0 - 3M [| Other Central and eastern Europe countries non EEA | | | | | | | | | | | | | |
| [0 - 3M [| Middle East | | | | | | | | | | | | | |
| Total | Latin America and the Caribbean | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

Norddeutsche Landesbank - Girozentrale -

| | | | | | | | Horauc | utstrie Lariuesbarik - Gii | OZCITIL GIC | | | | | | |
|---|---|------------------|--|--|--|--|---|---|---|-----------------------|------------------|---|---------------|----------------|----------------------------------|
| | | | | | | | | As of 30/06/2023 | 3 | | | | | | |
| | | | | | | | Direc | t exposures | | | | | | | |
| | | (mln EUR) | | | On balance sl | heet | | | | Deriva | tives | | Off bala | nce sheet | |
| | | \ | | | | | | | | | | | Off-balance s | heet exposures | |
| | | | | | | Non-derivative financial as | sets by accounting portfolio | | Derivatives with po | sitive fair value | Derivatives with | negative fair value | | | |
| | Residual Maturity | Country / Region | Total gross carrying amount of non- derivative financial assets | Total carrying amount of non-derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | Risk weighted exposure amount |
| | [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total | Africa | | | | | | | | | | | | | |
| - | [0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total | Others | (24: 133: 188: 9; ((| 0 0 0 0 3 243 33 133 55 185 97 97 97 0 0 0 0 7 657 | 0 0 0 0 0 | 0 | 0 243 133 185 97 0 0 | 0 | 000000000000000000000000000000000000000 | 0 0 0 0 0 | 0 | 000000000000000000000000000000000000000 | | | |

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

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

Listin America Argentina, Boilze, Bolivis, Brazil, Chille, Colombia, Cocia Rica, Dominica, Decide, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Penchi Guiana, Guadente, Guiana, Guadente, Guiana, Guia

Africa: Apprils, Egypt, Morocco, South Africa: Apprils, Epypt, Morocco, South Africa: Apprils, Epytholis, Chand, Commors, Congo, The Democratic Republic (O'Thire Congo, Cite D'Noire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gamba, Guinea, Guinea,

- (6) The columns "Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.
- (7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04. (8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAMP

Performing and non-performing exposures Norddeutsche Landesbank - Girozentrale -

| | | | | | | | | | Worddedtscrie Landes | ACUTATION CHICAGO | | | | | | | | |
|---|---------|--|-------------------------|-------------------------|-------------------|--------------------------------------|---|-----------------------------|--|-------------------|--|----------------------|-------------------------|-------------------------------|--------------------------------------|--|-------------------------------|--|
| | | | | | As of 30/09/2022 | | | | | | | | | As of 31/12/2022 | | | | |
| | | Gross ca | arrying amount/ Nominal | amount | | Accumulated imp | pairment, accumulated n dit risk and provisions ⁴ | egative changes in fair | Collaterals and | | Gross car | rying amount/ Nomina | l amount | | Accumulated imp | airment, accumulated neg lit risk and provisions ⁴ | ative changes in fair | Collaterals and |
| | | Of which performing but past due >30 days | • | of which non-performing | | On performing exposures ² | On non-perform | ning exposures ³ | financial guarantees received on non- performing exposures | | Of which performing but past due >30 days | | Of which non-performing | | On performing exposures ² | On non-performi | ng exposures ² | financial guarantees received on non- performing exposures |
| | | and <=90 days | | Of which: defaulted | Of which Stage 31 | схронител | | Of which Stage 31 | | | and <=90 days | | Of which: defaulted | Of which Stage 3 ⁸ | esponents. | | Of which Stage 3 ⁸ | |
| (min EUR) Cash balances at central banks and other demand deposits | 12,172 | | | | | | | | | 2,371 | | | | | | | | |
| Debt securities (including at amortised cost and fair value) | 14,169 | | | | | | | | l | 13,888 | | | | | 6 | | | |
| Central banks | 14 | | 0 | 0 | 0 | | | | | 7 | | 0 | | | | | | |
| General governments | 6,571 | . 0 | a | 0 | 0 | 5 | | | | 6,385 | 0 | 0 | 0 | | 5 | 0 | 0 | 0 |
| Credit institutions | 5,752 | 0 | a | 0 | 0 | 0 | | | | 5,620 | 0 | 0 | 0 | | | 0 | 0 | 0 |
| Other financial corporations | 1,077 | 0 | 0 | 0 | 0 | 1 | | | 0 | 1,070 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 |
| Non-financial corporations | 755 | 0 | 0 | 0 | 0 | 2 | | | 0 | 806 | | 0 | 0 | | 1 | 0 | 0 | 0 |
| Loans and advances(including at amortised cost and fair value) | 84,368 | 47 | 890 | 858 | 813 | 480 | 308 | 303 | 310 | 84,301 | 21 | 818 | 815 | 802 | 412 | 283 | 280 | 304 |
| Central banks | 635 | 0 | 0 | 0 | 0 | 0 | | | 0 | 0 | 0 | 0 | 0 | | | 0 | 0 | 0 |
| | | | | | | | | | | | | | | | | | | |
| General governments | 12,073 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 12,387 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 |
| | | | | | | | | | | | | | | | | | | |
| Credit institutions | 13,896 | 0 | 0 | 0 | 0 | 1 | ٥ | 0 | 0 | 12,984 | 1 | 0 | 0 | | 1 | 0 | 0 | 0 |
| | 7.074 | | | | | | | | | 7.500 | | _ | _ | | | | | |
| Other financial corporations | 7,074 | 1 | 28 | 26 | 28 | 17 | 12 | 12 | | 7,500 | | 42 | 42 | 42 | 18 | 13 | 13 | 9 |
| Non-financial corporations | 44,938 | 20 | 015 | 786 | 749 | 305 | 200 | 177 | 700 | 45.648 | | 734 | 731 | 723 | 210 | 363 | 363 | 277 |
| Hour-stream componential | 44,230 | , | 013 | 740 | 740 | 3,3 | 100 | 277 | 200 | 43,040 | | 7.54 | ,,,, | | 1 | 255 | 232 | 277 |
| of which: small and medium-sized enterprises | 10,066 | 3 | 122 | 122 | 121 | 57 | 10 | 9 | 20 | 9.967 | 5 | 78 | 76 | 75 | 66 | 12 | 10 | 12 |
| | | | | | | | | | | | | | | | | | | |
| of which: Loans collateralised by commercial immovable property | 10,494 | 23 | 41 | 40 | 33 | 78 | 11 | | 30 | 10,865 | 1 | 57 | 57 | 56 | 78 | 11 | 10 | 46 |
| | | | | | | | | | | | | | | | | | | |
| Households | 5,752 | 9 | 46 | 45 | 37 | 66 | 17 | 14 | 22 | 5,781 | 14 | 43 | 43 | 37 | 76 | 17 | 15 | 19 |
| | | | | | | | | | | | | | | | | | | |
| of which: Loans collateralised by residential immovable property | 2,816 | 5 | 7 | 6 | 4 | 18 | 1 | 1 | 5 | 2,872 | 9 | 8 | 8 | • | 25 | 1 | 1 | 7 |
| | | | | | | | | | | | | | | | 1 | | | |
| of which: Credit for consumption | 37 | 0 | 1 | 1 | 0 | 0 | 1 ° | 1 ° | 0 | 35 | 0 | 1 | 1 | | ۰ | 0 | 0 | 0 |
| DEBT INSTRUMENTS other than HFT | 110,709 | 47 | 890 | 858 | 813 | 488 | 308 | 303 | 310 | 100,560 | 21 | 818 | 815 | 802 | 418 | 283 | 280 | 304 |
| OFF-BALANCE SHEET EXPOSURES | 25,335 | | 94 | 92 | 44 | 24 | 27 | 12 | 1 | 26,450 | | 130 | 100 | 84 | 22 | 40 | 19 | 0 |
| | | | | | | l | I | | 1 | | | | | 1 | | | | |

The first the definition of constructions construct assume the table to Mark 10 Mark 1



Performing and non-performing exposures Norddeutsche Landesbank - Girozentrale -

| | | | | | As of 31/03/2023 | | | | | | | As of 30/06/2023 | | | | |
|--|---------|---|-----------------------|-------------------------|-------------------------------|--------------------------------------|---|--|--------|---|--------------------------------|---------------------------------|--------------------------------------|--|-------------------------------|--|
| | | Gross car | rrying amount/ Nomina | d amount | | Accumulated imp | airment, accumulated negative changes in fair lit risk and provisions ⁴ | Collaterals and | | Gross co | arrying amount/ Nominal amount | | Accumulated imp | pairment, accumulated ne dit risk and provisions ⁴ | gative changes in fair | Collaterals and |
| | | Of which performing but past due >30 days and <=90 days | | Of which non-performing | r | On performing exposures ² | On non-performing exposures ³ | financial guarantees received on non- performing exposures | | Of which performing but past due >30 days and <=90 days | Of which non-perfor | ning ¹ | On performing exposures ² | On non-perform | ing exposures ² | financial guarantees received on non- performing exposures |
| (min EUR.) | | and <=90 days | | Of which: defaulted | Of which Stage 3 ⁸ | | Of which Stage 3 ⁸ | | | and <=90 days | Of which: default | d Of which Stage 3 ^s | | | Of which Stage 3 ^s | |
| Cash balances at central banks and other demand deposits | 2,895 | 0 | 0 | 0 | 0 | 0 | 0 0 | 0 | 1,983 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 |
| Debt securities (including at amortised cost and fair value) | 13,740 | 0 | 0 | 0 | 0 | 7 | 0 | 0 | 13,539 | | 0 | 0 0 | 6 | 0 | 0 | 0 |
| Central banks | 0 | 0 | 0 | | | 0 | 0 | 0 | | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 |
| General governments | 6,337 | 0 | 0 | 0 | 0 | 4 | 0 | 0 | 6,14 | 5 0 | 0 | 0 0 | 4 | 0 | 0 | 0 |
| Credit institutions | 5,462 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,20 | в 0 | 0 | 0 0 | 0 | 0 | 0 | 0 |
| Other financial corporations | 976 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,01 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 |
| Non-financial corporations | 965 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 1,16 | 7 0 | 0 | 0 0 | 2 | 0 | 0 | 0 |
| Loans and advances(including at amortised cost and fair value) | 84,647 | 41 | 729 | 725 | 684 | 422 | 239 236 | 260 | 85,146 | 38 | 689 | 573 666 | 410 | 238 | 236 | 258 |
| Central banks | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | a | 0 0 | 0 | 0 | 0 | 0 |
| General governments | 11,982 | . 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11,93 | 0 | 0 | 0 0 | 0 | 0 | 0 | 0 |
| Credit institutions | 13,415 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 13,52 | 6 0 | 0 | 0 0 | 1 | 0 | 0 | 0 |
| Other financial corporations | 7,572 | 10 | 41 | 41 | 41 | 19 | 13 13 | 9 | 7,61 | 3 | 32 | 32 32 | 17 | 12 | 12 | 9 |
| Non-financial corporations | 45,974 | 22 | 639 | 636 | 598 | 327 | 210 207 | 227 | 46,50 | 2 22 | 611 | 596 592 | 324 | 209 | 208 | 227 |
| of which: small and medium-sized enterprises | 9,599 | 8 | 69 | 66 | 66 | 56 | 9 | 9 | 9,73 | 5 11 | 79 | 75 75 | 54 | 9 | 7 | 8 |
| of which: Loans collateralised by commercial immovable property | 11,519 | 12 | 56 | 55 | 54 | 98 | 9 9 | 47 | 11,86 | 6 | 123 | 112 112 | 93 | 18 | 18 | 71 |
| Households | 5,703 | 9 | 48 | 48 | 44 | 74 | 16 19 | 25 | 5,56 | 5 12 | 46 | 45 42 | 68 | 17 | 16 | 23 |
| of which: Loans collateralised by residential immovable property | 2,864 | 5 | 10 | 10 | 8 | 25 | 1 | 8 | 2,85 | 6 | 9 | 9 9 | 22 | 1 | 1 | 8 |
| of which: Credit for consumption | 37 | | 1 | 1 | 0 | 0 | 0 | 0 | 3 | 5 0 | 1 | 1 0 | 0 | 0 | 0 | 0 |
| DEBT INSTRUMENTS other than HFT | 101,282 | 41 | 729 | 725 | 684 | 428 | 239 236 | 260 | 100,66 | 38 | 689 | 573 666 | 416 | 238 | 236 | 258 |
| OFF-BALANCE SHEET EXPOSURES | 26,171 | | 128 | 98 | 85 | 22 | 37 17 | | 26,36 | | 125 | 95 93 | 29 | 36 | 16 | 0 |

The first death and the specimen genomes plane and the Statistic (\$4\circ) of specimen genomes (plane and the Statistic (\$4\circ)) of specimen genomes (plane and the specimen genomes (\$4\circ)) of spe



Forborne exposures

| | | | As of 30/ | | | | | | As of 31/ | | | |
|--|-------|--|--|---|--|---|-------|--|--|---|---------------|---|
| | | ying amount of with forbearance | Accumulated i accumulated c value due to co provisions for forbearance m | hanges in fair redit risk and exposures with | Collateral and fina received on ex forbearance | cposures with | | ring amount of with forbearance | Accumulated in accumulated cl value due to cr provisions for forbearance m | hanges in fair edit risk and exposures with | received on e | ancial guarantees xposures with e measures |
| (min EUR) | | Of which non- performing exposures with forbearance measures | | Of which on non- performing exposures with forbearance measures | | Of which collateral and financial guarantees received on non-performing exposures with forbearance measures | | Of which non- performing exposures with forbearance measures | | Of which on non- performing exposures with forbearance measures | | Of which collateral and financial guarantees received on non-performing exposures with forbearance measures |
| Cash balances at central banks and other demand deposits | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Debt securities (including at amortised cost and fair value) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | o | 0 | 0 | 0 | 0 |
| Central banks | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | |
| General governments | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | |
| Credit institutions | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | |
| Other financial corporations | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | |
| Non-financial corporations | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | |
| Loans and advances (including at amortised cost and fair value) | 1,223 | 578 | 264 | 223 | 626 | 241 | 1,318 | 484 | 200 | 144 | 632 | 221 |
| Central banks | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| General governments | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Credit institutions | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Other financial corporations | 19 | 7 | 2 | 2 | 0 | 0 | 22 | 7 | 2 | 2 | 0 | 0 |
| Non-financial corporations | 1,188 | 564 | 258 | 217 | 615 | 237 | 1,283 | 473 | 195 | 140 | 621 | 219 |
| of which: small and medium-sized enterprises | 160 | 117 | 40 | 35 | 37 | | 127 | 65 | 10 | 5 | 27 | |
| Households | 16 | 8 | 4 | 3 | 11 | 5 | 13 | 4 | 3 | 2 | 10 | 2 |
| DEBT INSTRUMENTS other than HFT | 1,223 | 578 | 264 | | 626 | | 1,318 | 484 | 200 | 144 | 632 | |
| Loan commitments given | 40 | 4 | 0 | 0 | 1 | 1 | 51 | 2 | 0 | 0 | 1 | 0 |
| QUALITY OF FORBEARANCE ² | | | | | | | | | | | | |
| Loans and advances that have been forborne more than twice ³ | 0 | | | | | | 0 | | | | | |
| Non-performing forborne loans and advances that failed to meet the non- performing exit criteria ³ | 0 | | | | | | 0 | | | | | |

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

¹⁰For 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 F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions*) is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are operally recorded with a positive sign.

commitments are generally reported with a positive sign.

The formation 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.



Forborne exposures

| Ī | | | As of 31/ | 03/2023 | | | | | As of 30/ | 06/2023 | | |
|--|-------|--|---|---|---|---|-------|--|--|---|---------------|---|
| | | ring amount of with forbearance | Accumulated in accumulated control value due to control provisions for forbearance m | hanges in fair redit risk and exposures with | Collateral and fin received on e forbearanc | xposures with | | ing amount of with forbearance | Accumulated ir accumulated cl value due to cr provisions for forbearance m | nanges in fair edit risk and exposures with | received on e | ancial guarantees xposures with e measures |
| (min EUR) | | Of which non- performing exposures with forbearance measures | | Of which on non- performing exposures with forbearance measures | | Of which collateral and financial guarantees received on non-performing exposures with forbearance measures | | Of which non- performing exposures with forbearance measures | | Of which on non- performing exposures with forbearance measures | | Of which collateral and financial guarantees received on non-performing exposures with forbearance measures |
| Cash balances at central banks and other demand deposits | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Debt securities (including at amortised cost and fair value) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Central banks | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | |
| General governments | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | |
| Credit institutions | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | |
| Other financial corporations | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | |
| Non-financial corporations | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | |
| Loans and advances (including at amortised cost and fair value) | 1,267 | 405 | 165 | 123 | 548 | 174 | 1,189 | 413 | 157 | 104 | 500 | 181 |
| Central banks | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| General governments | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Credit institutions | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Other financial corporations | 21 | 2 | 2 | 2 | 0 | 0 | 6 | 2 | 2 | 2 | 0 | 0 |
| Non-financial corporations | 1,236 | 396 | 160 | 117 | 542 | 170 | 1,172 | 403 | 151 | 98 | 494 | 177 |
| of which: small and medium-sized enterprises | 127 | 58 | 11 | 5 | 21 | | 130 | 69 | 10 | 5 | 20 | |
| Households | 10 | 7 | 3 | 3 | 6 | 4 | 10 | 7 | 4 | 4 | 6 | 4 |
| DEBT INSTRUMENTS other than HFT | 1,267 | 405 | 165 | 123 | 548 | | 1,189 | 413 | 157 | 104 | 500 | |
| Loan commitments given | 97 | 1 | 0 | 0 | 1 | 0 | 88 | 1 | 1 | 0 | 0 | 0 |
| QUALITY OF FORBEARANCE ² | | | | | | | | | | | | |
| Loans and advances that have been forborne more than twice $^{\it 3}$ | 0 | | | | | | 0 | | | | | |
| Non-performing forborne loans and advances that failed to meet the non- performing exit criteria ³ | 0 | | | | | | 0 | | | | | |

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

⁽²⁾For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451-ITS on Supervisory reporting, However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

commitments are generally reported with a positive sign.

(3) The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances 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.



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

| | | | AS Of 3 | 0/09/2022 | | | | | AS OF 31 | /12/2022 | | | | | AS OF 33 | 1/03/2023 | | | | | AS OF 3U | /06/2023 | | |
|--|------------|------------------------------|------------------------|--|-------------------------------------|---|------------|-------------------------------|------------------------|--|-------------------------------------|---|------------|------------------------------|----------|--|-------------------------------------|---|------------|------------------------------|----------|--|-------------------------------------|-------------|
| | Gross carr | ying amount | | | | Accumulated | Gross carr | ying amount | | | | Accumulated | Gross carr | ying amount | | | | Accumulated | Gross carr | rying amount | | | | Accumulated |
| (min EUR) | | Of which non- performi | of which: defaulted | Of which loans and advances subject to impairment | Accumulated impairment ¹ | negative changes in fair value due to credit risk on non-performing exposures ¹ | | Of which: non- performi | of which: defaulted | Of which loans and advances subject to impairment | Accumulated impairment ¹ | negative changes in fair value due to credit risk on non-performing exposures ¹ | | Of which non- performi | | Of which loans and advances subject to impairment | Accumulated impairment ¹ | negative changes in fair value due to credit risk on non-performing exposures ¹ | | Of which non- performi | | Of which loans and advances subject to impairment | Accumulated impairment ² | negative |
| A Agriculture, forestry and fishing | 1,033 | 26 | 20 | 1,033 | 52 | 0 | 1,031 | 27 | 27 | 1,031 | 46 | 0 | 1,010 | 27 | 27 | 1,010 | 45 | 0 | 1,014 | 25 | 25 | 1,014 | 44 | 0 |
| B Mining and guarrying | 14 | 0 | 0 | 14 | 0 | 0 | 22 | 0 | 0 | 22 | 0 | 0 | 23 | 0 | 0 | 23 | 0 | 0 | 18 | 0 | 0 | 18 | 0 | 0 |
| C Manufacturing | 2.956 | 79 | 67 | 2.956 | 65 | 0 | 3.211 | 76 | 76 | 3.211 | 84 | 0 | 3.272 | 106 | 106 | 3.272 | 100 | 0 | 3.176 | 98 | 98 | 3.176 | 39 | 0 |
| D Electricity, gas, steam and air conditioning supply | 10,450 | 91 | 91 | 10,434 | 55 | 0 | 10,532 | 40 | 40 | 10,517 | 38 | 0 | 10,893 | 38 | 38 | 10,877 | 28 | 0 | 10,954 | 22 | 22 | 10,954 | 36 | 0 |
| E Water supply | 493 | 0 | 0 | 493 | 0 | 0 | 548 | 0 | 0 | 548 | 0 | 0 | 541 | 0 | 0 | 541 | 0 | 0 | 530 | 0 | 0 | 530 | 0 | 0 |
| F Construction | 931 | 13 | 13 | 931 | 11 | 0 | 990 | 12 | 12 | 990 | 11 | 0 | 970 | 13 | 13 | 970 | 12 | 0 | 1.027 | 13 | 13 | 1.027 | 13 | 0 |
| G Wholesale and retail trade | 2.681 | 34 | 28 | 2.681 | 11 | 0 | 2.493 | 37 | 37 | 2.493 | 32 | 0 | 2.486 | 38 | 38 | 2.486 | 34 | 0 | 2.505 | 37 | 37 | 2.505 | 33 | 0 |
| H Transport and storage | 2,568 | 245 | 245 | 2,556 | 110 | 0 | 2,494 | 201 | 201 | 2,486 | 73 | 0 | 2,414 | 128 | 128 | 2,393 | 67 | 0 | 2,489 | 106 | 106 | 2,485 | 70 | 0 |
| I Accommodation and food service activities | 176 | 1 | 1 | 171 | 11 | 0 | 173 | 2 | 1 | 168 | 10 | 0 | 165 | 3 | 1 | 161 | 7 | 0 | 163 | 4 | 1 | 158 | 7 | 0 |
| 3 Information and communication | 889 | 0 | 0 | 889 | 1 | 0 | 1.041 | 0 | 0 | 1.041 | 4 | 0 | 1.109 | 0 | 0 | 1.109 | 10 | 0 | 1.237 | 0 | 0 | 1.237 | 10 | 0 |
| K Financial and insurance activities | 0 | 0 | 0 | 0 | 0 | 0 | 28 | 0 | 0 | 28 | 0 | 0 | 28 | 0 | 0 | 28 | 0 | 0 | 28 | 0 | 0 | 28 | 0 | 0 |
| L Real estate activities | 14,018 | 6 | 5 | 13,942 | 98 | 0 | 14,616 | 38 | 38 | 14,534 | 82 | 0 | 14,880 | 41 | 41 | 14,796 | 95 | 0 | 14,947 | 108 | 98 | 14,861 | 129 | 0 |
| M Professional, scientific and technical activities | 2,606 | 63 | 57 | 2,606 | 30 | 0 | 2,431 | 64 | 64 | 2,431 | 34 | 0 | 2,454 | 63 | 63 | 2,454 | 35 | 0 | 2,576 | 61 | 61 | 2,576 | 42 | 0 |
| N Administrative and support service activities | 5,172 | 233 | 233 | 5,161 | 218 | 0 | 4,828 | 182 | 182 | 4,828 | 108 | 0 | 4,597 | 169 | 169 | 4,597 | 84 | 0 | 4,584 | 125 | 124 | 4,584 | 92 | 0 |
| O Public administration and defence, compulsory social security | 2 | 0 | 0 | 2 | 0 | 0 | 2 | 0 | 0 | 2 | 0 | 0 | 2 | 0 | 0 | 2 | 0 | 0 | 2 | 0 | 0 | 2 | 0 | 0 |
| P Education | 105 | 0 | 0 | 105 | 0 | 0 | 102 | 0 | 0 | 102 | 0 | 0 | 119 | 0 | 0 | 119 | 0 | 0 | 119 | 0 | 0 | 119 | 0 | 0 |
| Q Human health services and social work activities | 557 | 11 | 11 | 557 | 10 | 0 | 662 | 51 | 51 | 662 | 45 | 0 | 638 | 11 | 11 | 638 | 16 | 0 | 661 | 10 | 10 | 661 | 15 | 0 |
| R Arts, entertainment and recreation | 154 | 1 | 1 | 154 | 2 | 0 | 208 | 0 | 0 | 208 | 2 | 0 | 213 | 0 | 0 | 213 | 1 | 0 | 209 | 0 | 0 | 209 | 1 | 0 |
| S Other services | 133 | 15 | 15 | 133 | 2 | 0 | 235 | 2 | 1 | 235 | 3 | 0 | 161 | 1 | 1 | 161 | 2 | 0 | 264 | 1 | 1 | 264 | 2 | 0 |
| Loans and advances | 44 938 | 915 | 795 | 44.818 | 675 | | 45 649 | 774 | 731 | 45 539 | 571 | | 45 974 | 630 | 636 | 45 940 | 537 | | 46 502 | 611 | 506 | 46 407 | 533 | 0 |

⁽¹⁾ 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 convertion, information is disclosed with the opposite sign of what is reported according to the FIRMEP framework (template F (8.0.1), which follows a sign convention based on a credit/debt convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (TU) 2014/94-11. This of supervisor reporting.