

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



2018 EU-wide Transparency Exercise Capital

A OWN FUNDS 11,955 17,111 12,101 (color) 20,101	(1) and 42 of CSR of (1) of CSR CSR CSR CSR (SS) 4 (115), 36(1) point (b) and 37 point (a) - Antices 36(1) point (b) (b) 3.45(1) point (cort b) (c
A	and (1) of CRR COR COR Set 4(115), 36(1) point (b) and 37 point (a) Antician 35(1) point (b) (B), 36(1) point (c) and 37 point (a) Antician 35(1) point (b) (B), 36(1) point (c) and 37 point (b) and 37 point (c) and 37 po
Acts 2 (Capital instruments of part CTT Capital (Frickling share premium and feet own capital 11,724	and (1) of CRR COR COR Set 4(115), 36(1) point (b) and 37 point (a) Antician 35(1) point (b) (B), 36(1) point (c) and 37 point (a) Antician 35(1) point (b) (B), 36(1) point (c) and 37 point (b) and 37 point (c) and 37 po
A12 Relationed earnings 568 816 Cs.1.00 (128).0019 Ancies 2(1) point (c), 24(2) and 34(1) point (c), 2	and (1) of CRR COR COR Set 4(115), 36(1) point (b) and 37 point (a) Antician 35(1) point (b) (B), 36(1) point (c) and 37 point (a) Antician 35(1) point (b) (B), 36(1) point (c) and 37 point (b) and 37 point (c) and 37 po
A.1.3 Accumulated other comprehensive incomes 7.11 337 C0.00 (c480,d40) Ancies (101), 26(1) peet (0) and 36(1) peet (0) and 36	CSR CSR 5 4(115), 36(1) point (b) and 37 point (a) - Articles, 36(1) point (b) (b), 34(1) point (c) Articles, 36(1) point (b) (b), 34(1) point (c) cent (b) (a) and 279(b) of CSR, Articles (c) point (b) (a) and 25(c) of CSR, unit (b) and 258 of CSR
A.1.4 Other Reserves A.1.5 Funds for general banking risk A.1.6 Minorly interest given recognition in CET1 capital A.1.6 Minorly interest given recognition in CET1 capital A.1.7 Adjustments to CET1 due to pruderial filters A.1.8 (1) interagible assets (racketing Goodwill) A.1.8 (2) interagible assets (racketing Goodwill) A.1.9 (3) interagible assets (racketing Goodwill) A.1.10 (4) interagible assets (racketing Goodwill) A.1.10 (5) interagible assets (racketing Goodwill) A.1.11 (5) interagible assets (racketing Goodwill) A.1.12 (6) interagible assets (racketing Goodwill) A.1.13 (7) interagible assets (racketing Goodwill) A.1.14 (7) interagible assets (racketing Goodwill) A.1.15 (7) interagible assets (racketing Goodwill) A.1.16 (8) interagible assets (racketing Goodwill) A.1.17 (7) interagible assets (racketing Goodwill) A.1.18 (7) interagible assets (racketing Goodwill) A.1.19 (7) interagible assets (racketing Goodwill) A.1.10 (1) interagible assets (racketing Goodwill) A.1.10 (1) interagible assets (racketing Goodwill) A.1.10 (1) interagible assets (racketing Goodwill) A.1.11 (1) interagible assets (racketing Goodwill) A.1.19 (1) interagible assets (racketing Goodwill) A.1.10 (1) interagible assets (racketing Goodwill) A.1.11 (1) interagible assets (racketing Goodwill) A.1.11 (1) interagible assets (racketing Goodwill) A.1.11 (1) interagible assets (racketing Goodwill) A.1.12 (1) interagible assets (racketing Goodwill) A.1.11 (1) interagible assets (racketing Goodwill) A.1.12 (1) interagible assets (racketing Goodwill) A.1.13 (1) interagible assets (racketing Goodwill) A.1.14 (1) interagible assets (racketing Goodwill) A.1.15 (1) interagible assets (racketing Goodwill) A.1.16 (1) interagible assets (racketing Goodwill) A.1.17 (1) interagible assets (racketing Goodwill) A.1.1	CSR *(115), 36(1) point (b) and 37 point (a) *(415), 36(1) point (b) and 37 point (a) *(415), 36(1) point (b) (b), 36(1) point (b) (c), 46(1) point (c), 46(1)
A.1.5 Funds for general banking risk A.1.6 Minority interest given recognition in CETL capital A.1.6 Minority interest given recognition in CETL capital A.1.7 Adjustments to CETL due to prudential filters A.1.8 () Interapple assets (excluding Goodwill) A.1.9 () Distance inju on Subure portificability and do not a rise from temporary differences net of associated OTIs A.1.10 () Distance inju on Subure portificability and do not a rise from temporary differences net of associated OTIs A.1.11 () Distinct only on Subure portificability and do not a rise from temporary differences net of associated OTIs A.1.10 () Distance inju on Subure portificability and do not a rise from temporary differences net of associated OTIs A.1.11 () Defined benefit persion fund assets 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	s 4(115), 36(1) point (b) and 37 point (a) 1. Anticles 16(1) point (b) (b), 24(1) point (c) (c), 24(1) point (d) (d), 24(1) point (d) (d), 24(1) point (d) (d), 24(1) point (d)
A.1.5 Minority interest given recognition in CETL capital 0 0 0 C.0.00 (230,030) Antice 84 of OR A.1.7 Adjustments to CETL due to productinal filters300 -347 C.0.00 (250,030) Antice 32 to 35 of and 34 (1) part (t) of CR A.1.8 (1) Interplate assets (including Goodwill) -315 -259 C.0.00 (250,030) - C.0.00 (250,030) Antice 4(11), M(1) part (t) or 0 INA Antice A.1.9 (1) This time to try on future profitability and do not either from temporary differences net of -300 -256 C.0.00 (250,030) - C.0.00 (250,030) - C.0.00 (250,030) Antice 4(11), M(1) part (t) or 0 INA Antice A.1.10 (1) IRR shorted for cells risk adjustments to expected losses -176 -112 C.0.00 (250,030) Antice M(1) part (t), 40 and 39 of CR A.1.11 (1) Defined benefit genosin fund assets -0 0 0 C.0.00 (250,030) Antice 4(120,000) A	s 4(115), 36(1) point (b) and 37 point (a) 1. Anticles 16(1) point (b) (b), 24(1) point (c) (c), 24(1) point (d) (d), 24(1) point (d) (d), 24(1) point (d) (d), 24(1) point (d)
A.1.7 Adjustments to CET1 due to prudential filters -300 -347 C01.00 (250,dx10) Ancies 21 to 35 of and 35 (1) point (i) of CR A.1.8 () Interrupble assets (including Goodwill) -315 -259 C01.00 (250,dx10) - C01.00 (240,dx10) Ancies 4(11), M(1) point (i) and 37 of CR. Ancies 4(12), M(1) point (i) and 37 of CR. Ancies 4(12), M(1) point (i) and 37 of CR. Ancies 4(12), M(1) point (i) and 37 of CR. Ancies 4(12), M(1) point (i) and 37 of CR. Ancies 4(12), M(1) point (i) and 38 of CRR A.1.10 () Distribution for conductive adjustments to expected losses -1.76 -1.11 C01.00 (280,dx10) Ancies 4(12), M(1) point (i) and 38 of CRR A.1.11 () Defined benefit persion fund assets -1.12 () Reciprocal cross holdings in CET1 Capital -1.13 () Excess deduction from AT1 items over AT1 Capital -1.14 () Deductions related to assets which can alternatively be subject to a 1.250% risk weight -1.14 () Deductions related to assets which can alternatively be subject to a 1.250% risk weight -1.14 () Holdings of CET1 capital instruments of financial sector entities where the institution -1.15 () Deduction related to assets subject where the institution -1.16 () Deduction related to assets which can alternatively be subject to a 1.250% risk weight -1.14 () Deduction related to assets which can alternatively be subject to a 1.250% risk weight -1.15 () Holdings of CET1 capital instruments of financial sector entities where the institution -1.15 () Deduction of CET1 capital instruments of financial sector entities where the institution -1.15 () Deduction of CET1 capital instruments of financial sector entities where the institution -1.16 () Deduction of CET1 capital instruments of financial sector entities where the institution -1.16 () Deduction of CET1 capital instruments of financial sector entities where the institution -1.16 () Deduction of CET1 capital deductions of CET1 Capital due to Anticle 3 CRR -1.18 () Ancies 4(1) point (i) Ancies 4(1) po	r, Articles 36(1) point (1) (ii), 243(1) point cont ly (iii) and 379(1) of CBR. Articles (1) point (3) of and 136(1) of CBR. coint (b) and 258 of CBR.
A.1.8 () Interrupble assets (including Goodwill) A.1.9 () Differ that rely on future profitability and do not arise from temporary differences net of associated DTs. A.1.10 () Differ between the adjustments to expected losses 1.176 () 112 () 0.00 (280,010) Ancies \$6(1)\$ past	r, Articles 36(1) point (1) (ii), 243(1) point cont ly (iii) and 379(1) of CBR. Articles (1) point (3) of and 136(1) of CBR. coint (b) and 258 of CBR.
A.1.9 (-) OTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs A.1.10 (-) IRB shortfall of credit risk adjustments to expected losses A.1.11 (-) Defined benefit persion fund assets 0 0 0 0.000 (-01.00 (-01.00,018)) Antice 18(1) perit (-) and 18 of CRR A.1.12 (-) Recprical cross holdings in CEF1 Capital 0 0 0.000 (-01.00 (-01.00,018)) Antice 4(12.2), 36(1) perit (-) and 4 of CRR A.1.13 (-) Excess deduction from AT1 flems over AT1 Capital 0 0 0.000 (-01.00 (-01.00,018)) Antice 4(12.2), 36(1) perit (-) and 4 of CRR A.1.14 (-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight A.1.14 (-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight A.1.14 (-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight A.1.14 (-) Obductions related to assets which can alternatively be subject to a 1.250% risk weight A.1.14 (-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight A.1.15 (-) Holdings of CET1 capital instruments of financial sector entities where the institution of class for this via a significant investment of financial sector entities where the institution of class (-) (-) (-) (-) (-) (-) (-) (-) (-) (-)	r, Articles 36(1) point (1) (ii), 243(1) point cont ly (iii) and 379(1) of CBR. Articles (1) point (3) of and 136(1) of CBR. coint (b) and 258 of CBR.
A.1.10 (c) IRRS shortfull of credit risk adjustments to expected losses 1.76 1.76 1.712 C 61.00 (280,010) Antices 3(1) post (c), 40 and 41 of CRR 1.111 (c) Defined benefit pension fund assets 0 0 0 C 61.00 (290,010) Antices 4(12), 3(1) post (c) and 41 of CRR 1.112 (c) Reciprocal cross holdings in CET1 Capital 0 0 0 C 61.00 (490,010) Antices 4(12), 3(1) post (c) and 41 of CRR 1.113 (c) Excess deduction from AT1 Rems over AT1 Capital 0 0 0 C 61.00 (490,010) Antices 4(12), 3(1) post (c) and 41 of CRR 1.114 (c) Deductions related to assets which can alternatively be subject to a 1.250% risk weight 0 0 0 C 61.00 (490,010) Antices 3(1) post (c) post	noint (b) and 258 of CRR 3) and 79 of CRR
A.1.11 (:) Defined benefit pension fund assets 0 0 0 C91.09 (x99,x1019) Acides 4(109), 3(1) point (r) and 41 of C88 A.1.12 (:) Reciprocal cross holdings in CET1 Capital 0 0 C91.09 (x99,x1019) Acides 4(127), 3(1) point (r) and 41 of C88 A.1.13 (:) Excess deduction from AT1 items over AT1 Capital 0 0 C91.00 (x49,x1019) C91.00 (x44,x1019) Acides 4(127), 3(1) point (r) of C98 A.1.14 (:) Deductions related to assets which can alternatively be subject to a 1.250% risk weight 0 0 C91.00 (x49,x1019) C91.00 (x49,x1019) C91.00 (x49,x1019) (x10, x1019) (x1019)	noint (b) and 258 of CRR 3) and 79 of CRR
A.1.12 () Reciprocal cross holdings in CET1 Capital A.1.13 () Excess deduction from AT1 items over AT1 Capital A.1.14 () Deductions related to assets which can alternatively be subject to a 1.250% risk weight A.1.14 () Deductions related to assets which can alternatively be subject to a 1.250% risk weight A.1.14 () Deductions related to assets which can alternatively be subject to a 1.250% risk weight A.1.15 () Deductions related to assets which can alternatively be subject to a 1.250% risk weight A.1.16 () Deductions related to assets which can alternatively be subject to a 1.250% risk weight A.1.17 () Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant instruments of financial sector entities where the institution does not have a significant instruments of financial sector entities where the institution does not have a significant instruments of financial sector entities where the institution does not have a significant instruments of financial sector entities where the institution does not have a significant instruments of financial sector entities where the institution does not have a significant instruments of financial sector entities where the institution does not have a significant instruments of financial sector entities where the institution does not have a significant instruments of financial sector entities where the institution does not have a significant instruments of financial sector entities where the institution does not have a significant instruments of financial sector entities where the institution does not have a significant instruments of financial sector entities where the institution does not have a significant sector entities where the institution does not have a significant sector entities where the institution does not have a significant sector entities where the institution does not have a significant sector entities where the institution does not have a significant sector entities where t	noint (b) and 258 of CRR 3) and 79 of CRR
A.1.13 (·) Excess deduction from AT1 items over AT1 Capital A.1.14 (·) Deductions related to assets which can alternatively be subject to a 1.250% risk weight A.1.14 (·) Deductions related to assets which can alternatively be subject to a 1.250% risk weight A.1.15 (·) Deductions related to assets which can alternatively be subject to a 1.250% risk weight A.1.16 (·) Deductions related to assets which can alternatively be subject to a 1.250% risk weight A.1.17 (·) Holdings of CET1 capital instruments of financial sector entities where the institution OWN FUNDS Transitional period A.1.19 (·) Holdings of CET1 capital instruments of financial sector entities where the institution OWN FUNDS Transitional period A.1.19 (·) Holdings of CET1 capital instruments of financial sector entities where the institution O C01.00 (+50.d-010) Article 40 (7) point (1) -41 to 44, 49 (2) and (3) Article 40 (7) point (1) -41 to 44, 49 (2) point (1) -44 to 44	noint (b) and 258 of CRR 3) and 79 of CRR
A 1.14 (-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight 0 0 C01.00 (r450,d010) + C01.00 (r45	noint (b) and 258 of CRR 3) and 79 of CRR
A.1.4.1 Of which: from securitisation positions (-) A.1.4.1 Of which: from securitisation positions (-) A.1.5 (Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment. A.1.6 (-) Deductible DTAs that rely on future profitability and arise from temporary differences A.1.17 (-) Holdings of CET1 capital instruments of financial sector entities where the institution on the control of	noint (b) and 258 of CRR 3) and 79 of CRR
A.1.15 () Holdings of CETL capital instruments of financial sector entities where the institution 0 C0.00 (+98,-0.10) Articles 4(27), 34(1) point (i); -0.10 + 46, 49 (2) and (3 cos not have a significant investment. A.1.16 (c) Deductible DTAs that rely on future profitability and arise from temporary differences 0 C0.00 (+98,-0.10) Articles 34(1) point (c) and 38; Articles 48(1) point (o) and	3) and 79 of CRR
OWN FUNDS Transitional period Transitional period A1.10 (C) Additional deductions of CET1 Capital due to Article 3 CSR (CET1 capital elements or deductions - other (CET1 capital elements - Other	
A.1.17 C) Holdings of CETL capital informments of financial sector entities where the institution 0 0 C01.00 (#500,d10) Antides 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (ii); 43, 45; 47; 48(1) point (iii); 44, 45; 47; 48(1) point (iii); 43, 45; 47; 48(1) point (iiii); 43, 45; 47; 48(1) point (iii); 43, 45; 47; 48(1) poin) and 48(2) of CRR
OWN FUNDS Transitional period A1.18 C) Amount exceeding the 17.65% threshold 0 0 C01.00 (510,0101) Anick-46 of CRR	
Transitional period	(b); 49(1) to (3) and 79 of CRR
A.1.19 () Additional deductions of CET1 Capital due to Article 3 CRR 0 0 C 0.00 (524,4100) Article 3 CRR A.1.20 CET1 capital elements or deductions - other56 -67 C 0.00 (529,4100) - A.1.21 Transitional adjustments 89 57 CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26) -	
A1.21 Transitional adjustments 89 57 Gti (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	
A 1.21.1 Transitional adjustments due to grandfathered CETL Capital instruments (+/-) 0 0 C01.00 (220,010) Antice+48(1) to (3), and 494 to 487 of CS8	
A.1.21.2 Transitional adjustments due to additional minority interests (+/-) 0 0 C 01.00 (240,d100) Articles 419 and 480 of CRR	
A.1.21.3 Other transitional adjustments to CET1 Capital (+/-) 89 57 C 01.00 (520,d10) Articles 469 to 472, 478 and 481 of CRR	
A.2 ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments) 840 920 C 01.00 (x30,d10) Acticle 61 of CRR	
A.2.1 Additional Tier 1 Capital instruments 0 0 C01.00 (540,dx10) + C01.00 (650,dx10)	
A.2.2 (-) Excess deduction from T2 items over T2 capital 0 0 C 01.00 (720,d010)	
A.2.3 Other Additional Tier 1 Capital components and deductions 0 0 0 (749,dsis) + C 0.00 (769,dsis) + C 0.00 (779,dsis) + C 0	
A.2.4 Additional Tier 1 transitional adjustments 840 920 C01.00 (r680,d310) + C01.00 (r680,d310) + C01.00 (r680,d310) + C01.00 (r680,d310) + C01.00 (r780,d310)	
A.3 TIER 1 CAPITAL (net of deductions and after transitional adjustments) 12,795 12,784 C01.00 (015,010) Article 25 of CRR	
A.4 TIER 2 CAPITAL (net of deductions and after transitional adjustments) 4,075 4,336 C01.00 (750,d010) Article 71 of CRR	
A.4.1 Tier 2 Capital instruments 4,092 4,336 C 0.0.00 (760,c010) + C 0.0.00 (7690,c010)	
A.4.2 Other Tier 2 Capital components and deductions 0 (1948_0019) + C 0.100 (1948_0019	
A.4.3 Ter 2 transitional adjustments -18 0 C0.00 (#80,d10) + C0.00 (#90,d10) + C0.00 (#90,d10) + C0.00 (#90,d10)	
OWN FUNDS REQUIREMENTS B TOTAL RISK EXPOSURE AMOUNT 75,728 79,100 C02.00 (x010,x010) Acticles 92(3), 95, 96 and 98 of CRR	
B.1 Of which: Transboral adjustments included 0 0 C65.01 (616;649)	
C.1 COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period) 15.79% 15.00% CA3 (1) -	
CAPITAL RATIOS (%) Transitional period C.2 TIER 1 CAPITAL RATIO (transitional period) 16.90% 16.16% CA3 (3)	
C.3 TOTAL CAPITAL RATIO (transitional period) 22.28% 21.64% C3 (5)	
CETI Capital D COMMON EQUITY TIER 1 CAPITAL (fully loaded) 11,866 11,807 12,242,424,HIN(A4A.13-A.22-A.43.0).0)	
CET1 RATIO (%) Fully loaded E COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded) 15.67% 14.93% [0.1]/[8-8.1]	
F Adjustments to CET1 due to IFRS 9 transitional arrangements 0 C05.01 (+40,d10)	
F Adjustments to AT1 due to IFRS 9 transitional arrangements 0 C05.01 (+40,c120)	
F Adjustments to T2 due to IFRS 9 transitional arrangements 0 C05.01 (+40,d30)	
F Adjustments included in RWAs due to IFRS 9 transitional arrangements 0 C05.01 (H40,c040)	



Leverage ratio

	(min EUR, %)	As of 31/12/2017	As of 30/06/2018	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	12,795	12,784	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	11,866	11,807	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	257,740	276,672	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
В.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	257,602	276,615	C 47.00 (r290,c010)	CRR
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	5.0%	4.6%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.6%	4.3%	C 47.00 (r330,c010)	



Risk exposure amounts

Landesbank Baden-Württemberg

	As of 31/12/2017	as of 30/06/2018
(mln EUR) Risk exposure amounts for credit risk	63,684	66,333
	03,001	
Risk exposure amount for securitisation and re-securitisations in the banking book	1,093	1,172
Risk exposure amount for contributions to the default fund of a CCP	142	162
Risk exposure amount Other credit risk	62,450	64,999
Risk exposure amount for position, foreign exchange and commodities (Market risk)	5,608	4,662
of which: Risk exposure amount for securitisation and re-securitisations in the trading book ¹	0	0
Risk exposure amount for Credit Valuation Adjustment	1,922	1,620
Risk exposure amount for operational risk	4,514	4,685
Other risk exposure amounts	0	1,800
Total Risk Exposure Amount	75,728	79,100

 $^{^{\}left(1\right)}$ May include hedges, which are not securitisation positions, as per Article 338.3 of CRR

Other risk exposure amounts: Anticipated effect on risk weighted assets particularly due to updates of internal models for corporate exposures and real estate financing that will be omitted over the year 2018.



D&I

Landesbank Baden-Württemberg

	As of 31/12/2017	As of 30/06/2018
(min EUR)		
Interest income	12,565	7,124
Of which debt securities income	175	75
Of which loans and advances income	2,791	1,575
Interest expenses	10,988	6,351
(Of which deposits expenses)	1,289	681
(Of which debt securities issued expenses)	709	365
(Expenses on share capital repayable on demand)	0	0
Dividend income	7	44
Net Fee and commission income	510	249
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	54	12
Gains or (-) losses on financial assets and liabilities held for trading, net	156	109
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	87	70
Gains or (-) losses from hedge accounting, net	4	-11
Exchange differences [gain or (-) loss], net	-32	-14
Net other operating income /(expenses)	-72	-82
TOTAL OPERATING INCOME, NET	2,291	1,152
(Administrative expenses)	1,669	804
(Depreciation)	105	50
Modification gains or (-) losses, net	n.a.	0
(Provisions or (-) reversal of provisions)	114	1
(Commitments and guarantees given)	17	2
(Other provisions)	97	-1
Of which pending legal issues and tax litigation ¹	33	
Of which restructuring ¹	41	
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	75	31
(Financial assets at fair value through other comprehensive income)	n.a.	0
(Financial assets at amortised cost)	n.a.	30
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	15	0
(of which Goodwill)	0	0
Negative goodwill recognised in profit or loss	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	140	0
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	32	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	485	267
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	389	196
Profit or (-) loss after tax from discontinued operations	0	0
PROFIT OR (-) LOSS FOR THE YEAR	389	196
Of which attributable to owners of the parent	388	187

(1) Information available only as of end of the year

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



Market Risk

											5											
	SA													IM								
	As of 31/12/2017	As of 30/06/2018				As of 31/1	2/2017									As of 30/06	2018					
			VaR (Memoran	dum item)	STRESSED VaR (Memorandum item)	AND MI	NTAL DEFAULT GRATION RISK AL CHARGE		RICE RISKS HARGE FOR			VaR (Memora	ndum item)	STRESSED VaR (M	'emorandum item)	MIGRAT	MENTAL JLT AND ION RISK L CHARGE		PRICE RISKS CHARGE FOR	СТР	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	AVERAGE OF	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-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
Traded Debt Instruments	1,226	1,255	34	14	138	49							32	8	145	42						
Of which: General risk	0	0	34	14	138	49							32	8	145	42						
Of which: Specific risk	1,226	1,255	0	0	0	0							0	0	0	0						
Equities	83	227	12	3	43	17							31	9	78	20						
Of which: General risk	0	50	12	3	43	17							31	9	78	20						
Of which: Specific risk	83	177	0	0	0	0							0	0	0	0						
Foreign exchange risk	387	459	0	0	0	0							0	0	0	0						
Commodities risk	40	52	0	0	0	0							0		0	0						
Total	1,737	1,993	35	14	142	53		0	0	0	0	2,206	41	11	165	48		0	0	0	0	2,574



Credit Risk - Standardised Approach

					Standardis	sed Approach			
			As of 31/12	2/2017			As of 30/06	/2018	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	(min EUR, %)								
	Central governments or central banks Regional governments or local authorities	2	274	0		2	249	0	
	Regional governments or local authorities Public sector entities	396 305	1.318 231	0 47		277 221	1.327 126	0 25	
	Public sector entities Multilateral Development Banks		231	4/		221	126	25	
	International Organisations	0	0	0		0	0	0	
	Institutions	33.870	32.174	900		33.341	31.477	568	
	Corporates	12.086	7.174	6.038		10.648	5.790	4,689	
	of which: SME	1,503	1.335	1,229		1,600	1.415	1,303	
	Retail	8.720	5.173	3,628		8,900	5.259	3,686	
	of which: SME	1.715	1.409	805		1.817	1.447	827	
Consolidated data	Secured by mortgages on immovable property	5.165	5.158	1.813		4.810	4.803	1.686	
consonauteu data	of which: SME	135	134	39		144	143	42	
	Exposures in default	313	142	184	161	300	140	180	150
ĺ	Items associated with particularly high risk	0	0	0		5	5	8	
ĺ	Covered bonds	0	0	0		0	0	0	
ĺ	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
ĺ	Collective investments undertakings (CIU)	2	2	0		0	0	0	
ĺ	Equity	414	414	957		0	0	0	
	Securitisation	15	15	3		15	15	3	
ĺ	Other exposures	36	36	32		42	42	37	
ĺ	Standardised Total	61.325	52.111	13,603	177	58,560	49,232	10.883	167

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

		Standardised Approach												
			As of 31/12	2/2017			As of 30/06	/2018						
	(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					
	Central governments or central banks	2	266	0		2	242	0						
	Regional governments or local authorities	391	1.313	0		276	1.326	0						
	Public sector entities	305	231	47		221	126	25						
	Multilateral Development Banks	0	0	0		0	0	0						
	International Organisations	0	1 0	0		0	0	0						
	Institutions	33.527	31.831	831		32.877	31.014	446						
	Corporates	8.285	6.103	5.008		7.054	4.812	3,766						
	of which: SME	1.487	1,329	1.223		1.589	1.412	1,300						
	Retail	8,620	5,115	3,585		8,804	5,204	3,645						
	of which: SME	1.714	1.408	804		1.815	1.446	826						
GERMANY	Secured by mortgages on immovable property	5,087	5,080	1,786		4,739	4,732	1,661						
	of which: SME	134	133	39		143	142	41						
	Exposures in default	292	131	169	42	277	126	161	45					
	Items associated with particularly high risk	0	0	0		5	5	8						
	Covered bonds	0	0	0		0	0	0						
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0						
	Collective investments undertakings (CIU)	0	0	0		0	0	0						
	Equity	393	393	935		0	0	0						
	Securitisation													
	Other exposures	33	33	29		38	38	33						
	Standardised Total ²				52				69					

Schröderindsed (ICA)

		Standardised Approach										
			As of 31/12	/2017			As of 30/06/	2018				
		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		^	^				^				
	Regional governments or local authorities	0	U	0		U	0	0				
	Public sector entities	0		0		0	0	0				
	Multilateral Development Banks	0	0	0		0	0	0				
	International Organisations	0	0	0		0	0	0				
	Institutions	0	0	0		2	0	0				
	Corporates	49	8	8		75	34	34				
	of which: SME	.,	0	0		,,	0	0				
	Retail	5	3	2		4	3	2				
	of which: SME	0	0	0			0	0				
LINITED KINGDOM	Secured by mortgages on immovable property	6	6	2		5	5	2				
ONLIED KINGDOM	of which: SME	0	0	0		0	0	0				
	Exposures in default	5	2	2	3	4	0	0	3			
	Items associated with particularly high risk	0	0	0		0	0	0				
	Covered bonds	0	0	ō		0	0	0				
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0				
	Collective investments undertakings (CIU)	0	0	0		0	0	0				
	Equity	1	1	1		0	0	0				
	Securitisation											
	Other exposures	0	0	0		0	0	0				
	Standardised Total ²				3				3			

Congraid exposure, unlike Exposure value, is reported before bising into account any effect due to credit conversion factors or credit risk infligation techniques (e.g., substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securistication exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

· · · rotal value aujustilielits aliu prov	isions per country of counterparty excludes those for securistisation exposures, additional valuation adjus	tments (AVAS) and other own runds	reductions related to the expo	sures, but includes general c	euit risk augusurierits.								
					Standardis	ed Approach							
			As of 31/12/2017 As of 30/06/2018										
	(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				
	Central governments or central banks	0	0	0		0	0	0					
	Regional governments or local authorities	3	3	0		0	0	0					
	Public sector entities	0	, i	0		0	0	0					
	Multilateral Development Banks	0	0	0		0	0	0					
	International Organisations	0	0	0		0	0	0					
	Institutions	0	2	1		0	1	1					
	Corporates	103	67	67		75	42	42					
	of which: SME	0	0	0		0	0	0					
	Retail	10	8	6		9	6	5					
	of which: SME	0	0	0		0	0	0					
UNITED STATES	Secured by mortgages on immovable property	16	16	5		11	11	4					
	of which: SME	0	0	0		0	0	0					
	Exposures in default	1	1	1	0	1	1	1	0				
	Items associated with particularly high risk	0	0	0		0	0	0					
	Covered bonds	0	0	0		0	0	0					
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0					
	Collective investments undertakings (CIU)	0	0	0		0	0	0					
	Equity	0	0	0		0	0	0					
	Securitisation												
	Other exposures	2	2	2		2	2	2					
	Standardised Total ²				0				0				

^{(**}Chipsial exposure, unitie: Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects).

(**Total value adjustments and convisions cor counter of counterparts excluded those for accounters, additional valuation adjustments (AVA) and other own funds reductions related to the exocurse, but includes owneral credit risk adjustments.



Credit Risk - Standardised Approach

Landesbank Baden-Württemberg

		Standardised Approach										
			As of 31/12	2/2017			As of 30/06	2018				
		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	0	0	0		0	0	0				
	Regional governments or local authorities	1	1	0		1	1	0				
	Public sector entities	0	0	0		0	0	0				
	Multilateral Development Banks	0	0	0		0	0	0				
	International Organisations	0	0	0		0	0	0				
	Institutions	1	1	0		0	0	0				
	Corporates of which: SME	36		6		36	6	6				
	Retail	0 10	0	0		10	0	0				
	of which: SME	10		0		10	,	3				
FRANCE	Secured by mortgages on immovable property	0	2	1		2	2	1				
TIVANCE	of which: SME	3	,	0		3	,	0				
	Exposures in default	ı ı	1	1	0	1	1	2	0			
	Items associated with particularly high risk	0	, i	, n		0	0	0	, and the same of			
	Covered bonds	o o	0	0		0	0	0				
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0				
	Collective investments undertakings (CIU)	0	0	0		0	0	0				
	Equity	0	0	0		0	0	0				
	Securitisation											
	Other exposures	0	0	0		0	0	0				
	Standardised Total ²				0				0			

Total value adjustments and provisions per country of counterparty excludes time for securistication exposures, additional valuation adjustments (AWA) and other own funds reductions related to the exposures, but includes general credit risk adjustments and provisions per country of counterparty excludes time for securistication exposures, additional valuation adjustments (AWA) and other own funds reductions related to the exposures, but includes general credit risk adjustments and provisions per country of counterparty excludes time.

					Standardis	ed Approach				
			As of 31/12/2017 As of 30/06/2018							
	(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	
	Central governments or central banks	0	0	0		0	0	0		
	Regional governments or local authorities	0	0	0		0	0	0		
	Public sector entities	o o	0	0		0	0	0		
	Multilateral Development Banks	0	0	0		0	0	0		
	International Organisations	0	ō	0		0	0	0		
	Institutions	258	254	51		379	379	76		
	Corporates	60	50	39		67	73	50		
	of which: SME	1	1	1		1	1	1		
	Retail	36	18	13		40	19	14		
	of which: SME	1	1	0		1	1	0		
SWITZERLAND	Secured by mortgages on immovable property	25	25	9		26	26	9		
	of which: SME	0	0	0		1	1	1		
	Exposures in default	1	1	1	0	1	1	1	0	
	Items associated with particularly high risk	0	0	0		0	0	0		
	Covered bonds	0	0	0		0	0	0		
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
	Collective investments undertakings (CIU)	0	0	0		0	0	0		
	Equity	6	6	6		0	0	0		
	Securitisation									
	Other exposures	1	1	1		1	1	1		
	Standardised Total ² revalue, is reported before taking into account any effect due to credit conversion factors or credit risk.				0				0	

Organic popular, uniform the Exposure value, pre-control control production and account any effect due to control control production values and production and production effects).

Organic appropriate purposes, uniform the Exposure values, pre-control production and account any effect due to control production values and production effects).

Organic appropriate production effects and production effects and production effects and production effects and production effects.

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06	2018	
	(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
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	l ŏ	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	o o	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	87	79	79		28	27	27	
	of which: SME	2	1	1		0	0	0	
	Retail	0	0	0		1	0	0	
	of which: SME	0	0	0		1	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	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation							0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

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

(2) Total value adjustments and provisions per country of counterparty excludes those for securistication exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments

					Standardis	ed Approach			
			As of 31/12	/2017			As of 30/06/	2018	
		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	0	0	0		0	0	0	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
		0	0	0		0	0	0	
	Multilateral Development Banks International Organisations	0	0	0		U	0	0	
	Institutions	0	U	0		0	0	0	
	Corporates	151	52	51			17	17	
	of which: SME	131	32	0		/3			
	Retail	2	1	1		2	1	0	
	of which: SME	0	i .	0		0	0	0	
NETHERLANDS	Secured by mortgages on immovable property	2	2	1		2	2	1	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	5	5	8	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				

¹⁰ Chairul exposure, unlike Exposure value, proceed before taking into account any effect due to credit conversion factors or credit risk mitioation techniques (e.g., substitution effects).

10 Total value adjustments and provisions per country of counterparty excludes those for securistication exposures, additional valuation adjustments (AWIo) and other own funds reductions related to the exposures, but includes general credit risk adjustments.



Credit Risk - Standardised Approach

Landesbank Baden-Württemberg

					-				
					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06	/2018	
		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	0	8	0		0	7	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	78	78	16		78	78	16	
	Corporates	74	123	95		73	132	101	
	of which: SME	0	0	0		0	0	0	
	Retail	4	2	2		4	2	2	
ALICTOTA	of which: SME	0	0	0		0	0	0	
AUSTRIA	Secured by mortgages on immovable property of which: SME	3	3	1		3	3	1	
	or which: SME Exposures in default	0	0	0	0	0	0	0	0
	Exposures in default 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		
	Collective investments undertakings (CIU)	o o	0			0	0		
	Equity	0	0	0		0	0		
	Securitisation	U		U		U	U	U	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0		Ů		

Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

					Standardis	ed Approach			
			As of 31/12	/2017			As of 30/06/	2018	
		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	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2	2	0		0	0	0	
	Corporates	78	43	43		48	14	14	
	of which: SME	0	0	0		0	0	0	
	Retail	1	1	1		1	1	1	
	of which: SME	0	0	0		0	0	0	
LUXEMBOURG	Secured by mortgages on immovable property	1	1	0		1	1	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	2	2	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

Thingsid reposure, unlike Exposure value; provide before significant to account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).

Total value adjustments and provisions per country of counterparty excludes those for securistication exposures, additional valuation adjustments (AVMc) and other own funds reductions related to the exposures, but includes general credit risk adjustments and provisions per country of counterparty excludes those for securistication exposures, additional valuation adjustments (AVMc) and other own funds reductions related to the exposures, but includes general credit risk adjustments and provisions per country of counterparty excludes those for securistication exposures, additional valuation adjustments (AVMc) and other own funds reductions related to the exposures, but includes general credit risk adjustments and provisions per country of counterparty excludes those for securistication exposures, additional valuation adjustments (AVMc) and other own funds reductions related to the exposures, but includes general credit risk adjustments and provisions per country of counterparty excludes those for securistication exposures, additional valuation adjustments (AVMc) and other own funds reductions related to the exposures, but includes general credit risk adjustments and adjustments and adjustments and adjustments are considered to the exposures.

					Standardis	ed Approach			
			As of 31/12	2/2017			As of 30/06	/2018	
	(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
	Central governments or central banks			0		0	0	0	
	Regional governments or local authorities	0	0	0		0			
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	1.889	31	31		1.746	23	23	
	of which: SME	1.005	0	0		1.7.10	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
IRELAND	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				1

Sandardised Total*

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

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

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

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



Credit Risk - IRB Approach Landesbank Baden-Württemberg

							IRB Appro	ach					
				As of 31/12	2017					As of 30/	06/2018		
		Original Exp	osure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments and
	(min EUR, %)		Of which: defaulted ⁽²⁾	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
	Central banks and central governments	62.799	0	64.883	3.137	0	0	74.379	53	76.611	2.831	0	0
	Institutions	58,261	1	57,522	6,583	0	2	66,312	3	65,315	7,023	0	3
	Corporates	110.393	1.030	86.040	34.360	1	376	119.356	870	94.487	38.608	0	415
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	17,579	83	16,815	7,801	0	23	18,892	78	18,004	8,807	0	23
	Corporates - Of Which: SME Retail	10.596	254	7.748	3.362	0	83	10.516	206	7.645	3.164	0	92
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SM	0	0	0	0	0	0	0	0	0	0	,	0
Consolidated data	Retail - Secured on real estate property - Of Which: no		0	0	0	0	0	0	0	ů	0	ů	
Consolidated data	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	ů	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	n n	o o	ő	0
	Retail - Other Retail - Of Which: SME	0	0	ō	ō	0	0	0	0	ō	ō	ō	ō
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	821	0	821	2,572	0		817	0	817	3,324	0	
	Securitisation	3.800		3.800	1.090		0	3.862		3.862	1.169		0
	Other non credit-obligation assets				2,198						2,333		
	IRB Total				49,939						55,288		

							IRB Appro	ach					
				As of 31/12	2017					As of 30/	06/2018		
		Original Exp	osure ¹	Exposure Value ¹	Risk expo	sure amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk expo	sure 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	47,387	0	49,004	1,790	0	0	57,002	53	58,678	2,001	0	0
	Institutions	13.126	0	12.740	1.470	0	0	14.195	2	13.671	1.268	0	0
	Corporates	80,762	842	61,785	24,513	1	313	85,219	732	66,607	27,417	0	380
	Corporates - Of Which: Specialised Lending	7.931	30	7.683	2.971	0	12	8.507	25	7.848	3.314	0	21
	Corporates - Of Which: SME	10.103	240	7.515	3.216	0	79	10.081	205	7.523	3.079	0	85
	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
	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-	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	769	0	769	2,456	0	0	743	0	743	3,177	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												

							IRB Appro	ach					
				As of 31/12	2017					As of 30/	06/2018		
		Original Exp	osure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk expos	sure 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	363	0	384	44	0	0	9	0	28	3	0	0
	Institutions	22,350	0	22,313	1,310	0	0	22,689	0	22,652	1,268	0	0
	Corporates	939	0	915	472	0	0	1.167	0	1.145	624	0	2
	Corporates - Of Which: Specialised Lending	619	0	614	309	0	0	826	0	819	419	0	1
	Corporates - Of Which: SME	0	0	0	0	0	0	1	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
LINETED LANCE ON	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-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving Retail - Other Retail	Ü	U	0	0	0	0	0	0	0	U	U	
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0		0	0
	Equity	0	0	0	0	0	0	0	0	0	2		0
	Securitisation Other non credit-obligation assets	U		U	0	U	- U	1	0	1	2	U	U
	IRB Total												

								IRB Approx	ach					
					As of 31/12	2017					As of 30/	06/2018		
			Original Exp	osure¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments	Original I	Exposure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions
		anks and central governments	5,409	0	5,470	428	0	0	5,799	0	5,852	0	0	0
	Institution		2.922	0	2.874	516	0	0	3.660	0	3.614	688	0	0
	Corporat		9,409	4	8,758	2,539	0	3	11,764	4	10,879	3,194	0	6
		Corporates - Of Which: Specialised Lending	4.090	0	3.859	1.827	0	1	4.474	0	4.201	2.385	0	2
		Corporates - Of Which: SME	34	0	13	9	0	0	31	0	13	11	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
		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-	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 Securitis		50	0	50	111	0	0	50	0	50	111	0	0
	Other no	n credit-obligation assets												
	IRB Tota													



Credit Risk - IRB Approach Landesbank Baden-Württemberg

							IRB Appro	ach					
				As of 31/12	2017					As of 30/	06/2018		
		Original Exp	osure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustment
	(min EUR, %)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	38	0	42	0	0	0	49	0	53	0	0	0
	Institutions		0	7.841	547	0	0	10.268	0	10.258	531	0	0
	Corporates	803	1	801	290	0	0	843	1	824	309	0	1
	Corporates - Of Which: Specialised Lending	272	0	271	145	0	0	257	0	256	137	0	1
	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
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
FRANCE	Retail - Secured on real estate property - Of Which: non-	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 Securitisation	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation Other non credit-obligation assets												
	IRB Total												

								IRB Appro	ach					
					As of 31/12	2017					As of 30/	06/2018		
			Original Exp	osure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
		banks and central governments	672	0	735	0	0	0	1.369	0	1.498	0	0	0
	Institut		2,755	0	2,802	595	0	0	2,847	0	2,887	549	0	0
	Corpora		2.818	1	2.146	803	0	1	3.291	1	2.453	825	0	2
		Corporates - Of Which: Specialised Lending	24	0	24	6	0	0	24	0	24	6	0	0
		Corporates - Of Which: SME	144	0	103	38	0	0	88	0	37	15	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
		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
SWITZERLAND		Retail - Secured on real estate property - Of Which: non-	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	7	0	7	6	0	0
	Securiti													
		on credit-obligation assets												
	IRB Tot	al												

		ſ						IRB Appro	ach					
					As of 31/12/	2017					As of 30/	06/2018		
			Original Exp	osure¹	Exposure	Risk expos	ure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expo	sure 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
		banks and central governments	4.397	0	4.457	60	0	0	5.863	0	5.923	61	0	0
	Instituti		0	0	0	0	0	0	0	0	0	0	0	0
	Corporal		68	0	68	40	0	0	29	0	29	30	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	0
		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Other Countries		Retail - Secured on real estate property - Of Which: non-	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 Securities		1	0	1	1	0	0	1	0	1	1	0	0
		on credit-obligation assets												4
	IRB Tota	al												

INS TOTAL

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

							IRB Appro	ach					
				As of 31/12	2017					As of 30/	06/2018		
		Original Exp	osure ¹	Exposure Value ¹	Risk expo	sure amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk expo	sure 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	102	0	102	0	0	0	0	0	0	0	0	0
	Institutions	1,215	0	1,215	122	0	0	2,635	0	2,635	329	0	0
	Corporates	1.697	0	1.482	658	0	1	1.960	0	1.631	698	0	2
	Corporates - Of Which: Specialised Lending	214	0	213	114	0	0	475	0	415	165	0	0
	Corporates - Of Which: SME	20	0	18	12	0	0	20	0	17	9	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
	Retail - Secured on real estate property - Of White		0	0	0	0	0	0	0	0	0	0	0
NETHERLANDS	Retail - Secured on real estate property - Of White	ch: non-	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	
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												



Credit Risk - IRB Approach
Landesbank Baden-Württemberg

							IRB Approx	ach					
				As of 31/12	2017					As of 30/	06/2018		
		Original Exp	osure ¹	Exposure	Risk expos	ure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expos	ure 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	238	0	363	18	0	0	186	0	311	14	0	0
	Institutions	961	0	781	115	0	0	1.012	0	826	87	0	0
	Corporates	1.771	0	1.318	504	0	1	1.968	5	1.409	591	0	2
	Corporates - Of Which: Specialised Lending	30	0	30	10	0	0	29	0	29	10	0	0
	Corporates - Of Which: SME	7	0	2	1	0	0	7	0	2	2	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
AUSTRIA	Retail - Secured on real estate property - Of Which: non-	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
	Securitisation Other non credit-obligation assets												
	IRB Total												

								IRB Appro	ach					
					As of 31/12	2017					As of 30/	06/2018		
			Original Exp	osure¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
		banks and central governments	30	0	36	0	0	0	30	0	35	0	0	0
	Institut		242	0	242	37	0	0	340	0	267	29	0	0
	Corpora		2,107	15	1,975	896	0	5	1,983	15	1,861	795	0	7
		Corporates - Of Which: Specialised Lending	1.432	6	1.371	624	0	0	1.356	5	1.255	603	0	0
		Corporates - Of Which: SME	6	0	6	3	0	0	6	0	6	3	0	0
	Retail		0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
LUXEMBOURG		Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
		Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	U		0
	Equity	Retail * Other Retail * Of Which: Hull-SME	0	1 0	0	0	0	0	0	0	0	U	"	1 0
	Securiti	sation		0	U		, and the second	Ů						-
		on credit-obligation assets												
	IRB Tot													

								IRB Appro	ich					
					As of 31/12	2017					As of 30/	06/2018		
			Original Exp	osure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments and	Original I	Exposure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments and
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value*		Of which: defaulted	provisions
		anks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutio		11	0	11	6	0	0	19	0	19	5	0	0
	Corporate		163	0	134	69	0	0	246	20	199	86	0	3
		Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	32	0	27	24	0	0
	Retail	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	U	0	0
		Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
IRELAND		Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
IKLLAND		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	ů	ů		0
		Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	o o	0	ı ö
		Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	i i
	Equity		0	0	ō	0	ō	0	ō	0	ō	ō	ō	ō
	Securitisa	ation												
	Other no	n credit-obligation assets												
	IRB Total													

TRG TOTAL

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



Sovereign Exposure

Landesbank Baden-Württemberg

(mln EUR)									As of 31/	/12/2017								
				Memo: break	down by acco	unting portfo	lio											
Country / Region	Financial as	of which: loans and advances	of which: debt securities	Held for trading ¹	of which: Loans and advances	of which: Debt securities	Designated at fair value through profit or loss ²	of which: Loans and advances	of which: Debt securities	Available-for- sale ³	of which: Loans and advances	of which: Debt securities	Loans and Receivables ⁴	of which: Loans and advances	of which: Debt securities	Held-to- maturity investments	of which: Loans and advances	of which: Debt securities
TOTAL - ALL COUNTRIES	21,596.4	13,624.6	7,971.8	1,972.8	1,498.1	474.7	433.5	407.8	25.7	7,471.4	0.0	7,471.4	11,718.7	11,718.7	0.0	0.0	0.0	0.0
Austria	184.4	91.4	93.0											-				
Belgium	623.7	43.0	580.7															
Bulgaria	0.0	0.0	0.0															
Croatia	13.2	0.0	13.2															
Cyprus	0.0	0.0	0.0															
Czech Republic	15.8	0.0	15.8															
Denmark	0.1	0.0	0.1															
Estonia	0.0	0.0	0.0															
Finland	123.8	0.0	123.8															
France	18.9	1.2	17.7															
Germany	17,055.6	13,365.2	3,690.3															
Greece Hungary	0.0	0.0	0.0															
Ireland	0.0	0.0	0.0															
Italy	1,353.6	0.0	1,353.6															
Latvia	56.2	56.2	0.0															
Lithuania	19.1	0.0	19.1															
Luxembourg	30.3	0.0	30.3															
Malta	0.0	0.0	0.0															
Netherlands	101.8	0.0	101.8															
Poland	27.7	0.0	27.7															
Portugal	0.0	0.0	0.0															
Romania	0.0	0.0	0.0															
Slovakia	0.0	0.0	0.0															
Slovenia Spain	0.0 152.9	0.0	152.7															
Sweden	0.0	0.0	0.0															
United Kingdom	0.0	0.0	0.0															
Iceland	0.0	0.0	0.0															
Liechtenstein	0.0	0.0	0.0															
Norway	0.3	0.0	0.3															
Switzerland	305.5	0.0	305.5															
Australia	0.7	0.0	0.7															
Canada	83.5	0.0	83.5															
China	0.0	0.0	0.0															
Hong Kong	0.0	0.0	0.0															
Japan U.S.	489.2 652.1	0.0 3.5	489.2 648.6															
Other advanced economies non EEA	71.8	0.0	71.8															
Other Central and eastern Europe countries non EEA	63.4	63.4	0.0															
Middle East	0.0	0.0	0.0															
Latin America and the Caribbean	0.0	0.0	0.0															
Africa	0.7	0.6	0.1															
Others	152.1	0.0	152.1															
Note:																		

Information disclosed in this template is sourced from FINREP templates F 20 and F 04. The information reported covers all exposures to "General governments" as defined in paragraph 41 (b) of Armex V of ITS on Supervisory reporting: "central governments, state or regional governments, and local governments, including administrative bodies and non-commercial undertakings, but excluding public companies and private companies held by these administrations that have a commencial activity (which shall be reported under "non-financial comportations"); social security funds, and international organisations, such as the European Community, the International Monetary Fund and the Bank for International Settlements.

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

⁽¹⁾ Includes "Trading financial assets" portfolio for banks reporting under GAAP

⁽²⁾ Includes "Non-trading non-derivative financial assets measured at fair value through profit or loss" portfolio for banks reporting under GAAP

⁽³⁾ Includes "Non-trading non-derivative financial assets measured at fair value to equity" portfolio for banks reporting under GAAP

⁽⁴⁾ Includes "Non-trading debt instruments measured at a cost-based method" and "Other non-trading non-derivative financial assets" portfolio for banks reporting under GAAP



		Landesbank Baden-Württemberg												
							As of 30/06/2018							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
												Off-halance st	neet exposures	
								Derivatives with po	alaba da la contra	Bardarah aran dah		On-balance si	ieet exposures	
								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)									Nominal	Provisions	Risk weighted exposure amount
				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			
[0 - 3M [0	0	0	0	0	0					0	0	
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [Austria	38 52	38 52	0	0	38 52	0	0	0	0	0	0	0	
[5Y - 10Y [[10Y - more		173 117	141 117	43 76	0	116 0	13 40	0	0	0	0	0	0	
Total [0 - 3M [379 0	348 0	120 0	0		54 0	0 0	0	0	0 0	0	0	15
「3M - 1Y 「 「1Y - 2Y 「		0 0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Belgium	0 440	0 440	0	0	0 436	0	0	0	0	0	0	0	
Total		224 665	224 665	224 229	0 0	0 436	0 0	0	0	0 0	0 0	0 0	0	58
「0-3M「 「3M-1Y「 「1Y-2Y「		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [Bulgaria	0	0	0	0 0	0 0	0	0	0	0	0	0	0 0 0	
Total		11 11	11 11	11 11	0	0	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [Cyprus													
[3Y - 5Y [5Y - 10Y [10Y - more	5,,													
[10Y - more Total [0 - 3M [[3M - 1Y [
[1Y - 2Y [[2Y - 3Y [Czech Republic													
[3Y - 5Y [5Y - 10Y [10Y - more Total														
Total [0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [Denmark	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [5Y - 10Y [10Y - more		0 0 0	0	0 0 0	0	0 0 0	0 0 0	0 0 0	0 0	0 0 0	0 0 0	0 0 0	0 0 0	
Total		0	0	0	0	0	0	Ö	0	Õ	Ö	ő	ő	0
[3M - 1Y [Estonia													
[3Y - 5Y [5Y - 10Y [10Y - more	Estonia													
Total	1													



		Landesbank Baden-Württemberg												
							As of 30/06/2018							
						Dire	ct exposures							
	(mln EUR)			On balance st	neet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
								Derivatives with pos	itivo fair valuo	Dovivetives with	negative fair value	on balance si	cet exposures	
								Derivatives with pos	itive rair value	Derivatives with	i negative fair value			
			Total carrying amount of											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short											
			positions)		of which: Financial assets	of which: Financial assets at						Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
					through profit or loss	comprehensive income								
(0.3M/		0		0			0			^				
[0 - 3M [[3M - 1Y [[1Y - 2Y [0 1	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [13Y - 5Y [15Y - 10Y [Finland	0 0 90	0 0 90	0	0	0 0 68	0 0 17	0	0	0	0	0	0	
[10Y - more Total		0 91	0 91	0 6	0	0 68	0 17	0	0	0	0	0	0	0
「 0 - 3M 「 「 3M - 1Y 「 「 1Y - 2Y 「		1 0	1 0	0	0	0	1 0	0	0	0	0	0	0	
1 2Y - 3Y I 13Y - 5Y I	France	0 4	0 4	0 4	0	0	0	0	0	0	0	0	0	
		0 14	0 14	0 14 18	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0	0
[0 - 3M [[3M - 1Y [19 1,472 570	19 1,471 559	148 49	0 26	361	963	18 65	3.248 1,873	63 19	1.741 591 1.607 2.221 581 1,201	349 21	0	Ü
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Germany	1,345 764 1,419	1,299 756 1,418 5,402	26 33 36 342	0 0 31	1,026 413 538 2,432	293 318 787 2,241	69 59 234	3.248 1,873 1.792 962 1.488	48 57 15	1.607 2.221	62 31 63	0	
[5Y - 10Y [[10Y - more		5,470 5.146	5.146	695	454 332	33	3,499	223 2,639 3,307	1,283 7,056 17,702	203 547	1,201 2,606 10,549	100 670	0	
Total [0 - 3M [[3M - 1Y [16,185 0	16,051	1,329 0	843 0 0	4,937	8,462 0 0	3,307	17,702 0	952 0	10,549	1,296 0	0	125
[1Y - 2Y [[2Y - 3Y [Croatia	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [5Y - 10Y [10Y - more	Clouds	0 0 13	0 0 13	0 0 13	0 0	0 0 0	0 0	0	0	0	0 0	0	0	
Total [0 - 3M [13	13	13	ō	0	0	0	0	0	0	0	0	0
[3M - 1Y [
[3Y - 5Y [5Y - 10Y	Greece													
10Y - more Total 0 - 3M		0	0	0	0	0	0	n	0	0	0	0	n	
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	0	0	0	
「 2Y - 3Y 「 「3Y - 5Y 「 「5Y - 10Y 「	Hungary	0	0	0	0	0	0	0	0 0 0	0 0 0	0	0 0 0	0 0 0	
[10Y - more Total		0	0	0	0	0	0	0	0	0	0	0	0	0
「0-3M「 「3M-1Y「 「1Y-2Y「														
[2Y - 3Y [13Y - 5Y 15Y - 10Y	Ireland													
T5Y - 10Y T10Y - more Total														



	General govern	I andesbank Baden-Württemberg												
		i augespank Bagen-Wurffemberg					As of 30/06/2018							
						Dira	ct exposures							1
				On balance of	hook	Dire	ct exposures		Deriva	Birros		Off hala	res elecch	-
	(mln EUR)		<u> </u>	On balance s	neet				Deriva	tives		OTT Dalai	nce sheet	_
												Off-balance sl	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value		ı	_
														Blabandaband
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)									Nominal	Provisions	Risk weighted exposure amount
				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	Nomina	FIGURE	
[0 - 3M [[3M - 1Y [[1Y - 2Y [0	0	0	0 0	0 0	0	0	0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y] [5Y - 10Y]	Italy	0	0	0	0	0	0	0	0	0	0	0	0	
		0 1,285 1,285	1,284 1,284	0	0	0 1,254 1,254	0 31 31	0	0	0	0	0	0	325
[0 - 3M [[3M - 1Y [0 0	0 0	0	0	0 0	0 0	0	0	0	0 0	0	0	323
TO - 3M	Latvia	0	0	0	0	0	0	0	0	0	0	0	0	
		54 0	54 0	0	0	0	54 0	0	0	0	0	0	0	
Total [0 - 3M [[3M - 1Y [54 0	54 0	0	0	0	54 0	0	0	0	0	0	0	10
[3M - 1Y [1Y - 2Y 2Y - 3Y		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y] [5Y - 10Y]	Lithuania	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more Total		19 19	19 19	19 19	0	0	0	0	0	0	0	0	0	0
[0 - 3M [0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y]	Luxembourg	0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [10Y - more Total		30 0 30	30 0 30	0 0	0	30 0 30	0 0	0 0	0	0 0	0 0	0	0 0	0
[0 - 3M [[3M - 1Y [30	30			30				8		J	0	
[1Y - 2Y [[2Y - 3Y [Malta													
[3Y - 5Y [5Y - 10Y 10Y - more														
Total		0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [[1Y - 2Y [0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [13Y - 5Y 15Y - 10Y	Netherlands	0 0 7	0 7	0 0 7	0	0	0	0	0	0	0	0	0	
[10Y - more Total		0 7	0 7	0 7	0	0	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [0	0 0 18	0	0	0	0 0 18	0	0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Poland	18 0 0	18 0 0	0	0	0	18 0 0	0	0	0	0	0	0	
[5Y - 10Y [10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		19	19	0	0	0	18	0	0	0	0		0	5



		_Landesbank Baden-Württemberg												
							As of 30/06/2018							
						Dire	ct exposures							
	(mln EUR)			On balance si	neet				Deriva	tives		Off balaı	nce sheet	
												Off-balance sl	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			_
			Total carrying amount of											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short positions)											
			positions	of which: Financial assets	of which: Financial assets	of which: Financial assets at	of which: Financial assets at					Nominal	Provisions	
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [3Y - 5Y 5Y - 10Y	Portugal													
[10Y - more Total														
[0 - 3M [
13Y - 5Y 15Y - 10Y	Romania													
[10Y - more Total [0 - 3M [[3M - 1Y [
1Y - 2Y 2Y - 3Y	Slovakia													
[3Y - 5Y [5Y - 10Y [10Y - more														
Total [0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Slovenia	0 0	0	0	0	0	0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	
[5Y - 10Y [10Y - more Total [0 - 3M [0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0	0 0 0	0 0	0 0 0	0 0 0	0
[3M - 1Y [[1Y - 2Y [0 29 0	0 29 0	0 0	0 0	0	0 29 0	0 0 0	0 0 0	0 0	0 0 0	0 0	0 0	
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Spain	0 0 0	0 0 0	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		155 184	152 181	0 0	0 0	0 0	152 181	0	0	0 0	0	0	0	173
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [[5Y - 10Y [Sweden	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more Total [0 - 3M [[3M - 1Y [0 0	0 0	0	0	0	0	0	0	0	0	0	0	0
[1Y - 2Y [[2Y - 3Y [United Kingdom	0	0	0	0	0	0	0	0 0 0	0 0 0	0 0 0	0 0 0	0 0	
[3Y - 5Y [5Y - 10Y [10Y - more	omea angaoil	0 0 0	0 0	0 0 0	0 0	0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0	
Total		0	0	0	0	0	0	0	5	0	0	0	0	0



	General govern	ments exposures by country of landesbank_Baden-Württemberg												
		Lancestank pager-wurtemberg					As of 30/06/2018	<u></u>						
						Dire	ct exposures							
	(min EUR)			On balance sl	neet				Deriva	tives		Off balar	ice sheet	
	(IIIII EGIC)													
												Off-balance sh	eet exposures	
								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	designated at fair value	of which: Financial assets at fair value through other	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
				new for trading	through profit or loss	comprehensive income	amorused cost							
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more	Iceland													
Total [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more	Liechtenstein													
Total	Norway	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	
Total [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more	Australia	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0
Total [0 - 3M [3 M - 1 Y [1 Y - 2 Y [2 Y - 3 Y [3 Y - 5 Y [5 Y - 10 Y [10 Y - more Total	Canada	1 0 0 0 0 0 0 0 70 0	1 0 0 0 0 0 0 0 70 0	1 0 0 0 0 0 0 13 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 56	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	17
[0 - 3M [Hong Kong	70	70	14		, and the second	30	J	J	Ü		J		I.
To - 3M	Japan	373 0 0 0 0 0 0 0 0	373 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	373 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	78



		ments exposures by country of Landesbank Baden-Württemberg												
		Lauuesoank Bagen-Wurffemberg					As of 30/06/2018							
						Direc	ct exposures							1
	(mln EUR)			On balance sl	heet	Dife	ct exposures		Deriva	tives		Off balar	nce sheet	
	(IIIIII EOK)													
												Off-balance sl	heet exposures	
								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)									Nominal	Provisions	Risk weighted exposure amount
				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			
1 ME - 0 1		86	86	0	0	86	0	0	0	0	0	0	0	
[3M - 1Y [[1Y - 2Y [0 423 43	0 423 43	0	0	0 423 43	0	0	0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [u.s.	43 112 0	43 112 0	0	0	43 0 0	111 0	0	0	0 0 0	0	0 0 0	0 0 0	
[10Y - more Total [0 - 3M [0 665	0 665	0 2	0	0 551	0 111	0	0	0	0	0	0	35
3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	China													
Total [0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	0	0	0	
「1Y - 2Y 「 「2Y - 3Y 「	Switzerland	0 234	0 234	0	0	0 234	0	0	0	0	0	0	0	
[3Y - 5Y [5Y - 10Y [10Y - more		0 49	0 49	0	0	0 49	0	0	0	0	0	0	0	
Total [0 - 3M [283 47	283 47	0	0	283 47	0	0	0	0	0	0	0	0
[3M - 1Y [[1Y - 2Y [23 0	23 0	0	0	23 0	0	0	0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Other advanced economies non EEA	0	0	0	0	0	0	0	0	0	0	0	0	
f 10Y - more Total		0 70	0 70	0	0	70	0	0	0	0	0	0	0	8
[0 - 3M [0	0 0	0	0	0	0	0	0	0	0	1	0	
[2Y - 3Y [[3Y - 5Y [Other Central and eastern Europe countries non EEA	0	0	0	0	0	0	0	0	0	0	0	0	
		0	0	0	0	0	0	0	0	0	0	0	0	
Total 0 - 3M 3M - 1Y		62	62	0	0	0	0	0	0	0	0	1	0	3
[1Y - 2Y [Middle East													
[0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Latin America and the Caribbean	0	0	0	0	0	0 0 0	0	0	0	0	0	0	
15Y - 10Y I 10Y - more Total		0	0	0	0	0	0	0 0	0	0	0	0	0	0



	deneral govern	ments exposures by country or												
		Landesbank Baden-Württemberg					As of 30/06/2018	3						
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	h 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 [Africa	0 0 0 0 0 1 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	1
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Others	0 0 0 0 0 6 6 71	0 0 0 0 0 61 71	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 61 61	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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		132	132	11	0	122	0	ő	ő	ő	ő	ő	ő	0

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

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of 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 records cover or view consoures to central, recording all cases are designed and case of the control of the counterparts with full or cartial coverment cuarantees.

(3) The basks disclose the exposures in the "Financial assets held for tradition" confloid after offsettime the cash short oxidions have to the exposures to central, recording to the exposures of the exposures to the exposures to exposure t

(5) Residual countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not one TEAL Stratel. Known Residual Countries not exported separately not not recovered and Turkey.

Other CEF one TEAL Albania, Bossia and Herzeoprina, PTR Mecadonia, Mortenegro, Serbia and Turkey.

Middle Sast: Barran. Diltool, Iran. Iran. Jordan, Kurwalt. Lebanon. Libro. Onan. Catars. Saud Arabia. Sudian. Swia. United Arab Emirates and Yemen.

Middle Sast: Barran. Diltool, Iran. Iran. Jordan, Kurwalt. Lebanon. Libro. Onan. Catars. Saud Arabia. Sudian. Swia.

Middle Sast: Barran. Diltool, Iran. Iran. Jordan. Kurwalt. Lebanon. Libro. Onan. Catars. Saud Arabia. Sudian. Swia.

Middle Sast: Barran. Diltool, Iran. Iran. Jordan. Kurwalt. Lebanon. Libro. Onan. Catars. Saud Arabia. Sudian. Swia.

Middle Sast: Barran. Diltool, Iran. Iran. Jordan. Kurwalt. Lebanon. Libro. Onan. Catars. Saud Arabia. Sudian. Swia.

Middle Sast: Barran. Diltool, Iran. Iran. Jordan. Kurwalt. Lebanon. Libro. Onan. Catars. Saud Arabia. Sudian. Swia.

Middle Sast: Barran. Diltool, Iran. Iran. Jordan. Kurwalt. Lebanon. Libro. Onan. Catars. Saud Arabia. Sudian. Swia.

Middle Sast: Barran. Diltool, Iran. Iran. Jordan. Kurwalt. Lebanon. Libro. Onan. Catars. Sudian. Middle Arabia. Sudian. Swia.

Middle Sast: Barran. Diltool. Iran. Iran. Jordan. Kurwalt. Lebanon. Libro. Onan. Catars. Sudian. Arabia. Sudian. Swia.

Middle Sast: Barran. Diltool. Iran. Iran. Jordan. Sant. Iran. Jordan. Sant. Jordan. Sudian. Swia.

Middle Sast: Barran. Diltool. Iran. Libro. Iran. Iran. Jordan. Sudian. Swia. Jordan. Jordan. Swia. Jordan. Swia. Jordan. Swia. Jordan. Jordan. Swi



Performing and non-performing exposures

	As of 31/12/2017							As of 30/06/2018						
	Gross carryir	rrying amount		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴		Collaterals and financial		Gross carrying amount			Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴		Collaterals and financial	
	Of which performing by past due >30				On performing exposures ²	On non- performing	guarantees received on non- performing exposures		Of which performing but past due >30			On performing exposures ²	On non- performing	guarantees received on non- performing exposures
(min EUR)	ď	days and <=90 days	Of which: defaulted	C. Posares	exposures ³			days and <=90 days		Of which: defaulted	exposures	exposures ³		
Debt securities (including at amortised cost and fair value)	22,181	0	0	0	1	0	0	21,624	0	0	0	7	0	0
Central banks	501	0	0	0	0	0	0	505	0	0	0	0	0	0
General governments	7,497	0	0	0	0	0	0	6,523	0	0	0	4	0	0
Credit institutions	9,921	0	0	0	0	0	0	10,760	0	0	0	1	0	0
Other financial corporations	3,593	0	0	0	0	0	0	3,321	0	0	0	1	0	0
Non-financial corporations	668	0	0	0	0	0	0	514	0	0	0	1	0	0
Loans and advances(including at amortised cost and fair value)	176,778	106	1,228	1,201	94	570	311	201,263	85	1,179	1,072	322	555	229
Central banks	22,951	0	0	0	0	0	0	33,538	0	0	0	0	0	0
General governments	12,128	1	0	0	1	0	0	12,317	0	0	0	1	0	0
Credit institutions	47,734	1	1	1	4	1	0	54,579	0	21	1	4	2	3
Other financial corporations	23,513	4	67	67	7	43	1	26,941	8	76	61	26	34	1
Non-financial corporations	56,559	76	929	915	75	459	201	60,294	56	876	824	229	452	135
of which: small and medium-sized enterprises at amortised cost	7,959	13	291	280	11	121	46	7,655	14	262	234	29	127	60
Households	13,892	24	231	218	7	67	109	13,593	19	206	187	61	67	89
DEBT INSTRUMENTS other than HFT	198,958	106	1,228	1,201	94	570	311	222,886	85	1,179	1,072	328	555	229
OFF-BALANCE SHEET EXPOSURES	51,840		200	199	33	40	18	55,551		66	56	46	46	11

⁽¹⁾ For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

⁽²⁾ Institutions report here collective allowances for incurrred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

⁽⁹⁾ Institutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

⁽⁴⁾ 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 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 9 and 10 for Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention of fib-balance sheet commitments are generally reported with a positive sign.



Forborne exposures

			As of 31/12/2017			As of 30/06/2018						
	Gross carrying amo with forbearance m		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial		
		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	guarantees received on exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	guarantees received on exposures with forbearance measures		
(min EUR) Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0		
	_	•	U	_	_	U	U	_				
Central banks	0	0	U	0	0	U	Ü	0	0	U		
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)	859	469	174	171	262	752	387	152	148	179		
Central banks	0	0	0	0	0	0	0	0	0	0		
General governments	53	0	0	0	42	0	0	0	0	0		
Credit institutions	0	0	0	0	0	0	0	0	0	0		
Other financial corporations	42	39	34	34	1	28	25	7	7	2		
Non-financial corporations	724	396	138	134	189	682	332	140	136	150		
of which: small and medium-sized enterprises at amortised cost	122	106	24	24	22	102	63	23	22	39		
Households	40	34	3	3	30	42	30	5	5	27		
DEBT INSTRUMENTS other than HFT	859	469	174	171	262	752	387	152	148	179		
Loan commitments given	99	68	1	0	1	43	5	1	0	2		

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

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