

1. CAPITAL

DE019
Landesbank Baden-Württemberg

Capital position CRD3 rules	31/12/2012		30/06/2013		References to COREP reporting
	Million EUR	% RWA	Million EUR	% RWA	
A) Common equity before deductions (Original own funds <u>without hybrid instruments and government support measures other than ordinary shares</u>) (+)	10,605		12,860		COREP CA 1.1 without Hybrid instruments and government support measures other than ordinary shares
Of which: adjustment to valuation differences in other AFS assets ⁽¹⁾ (-/+)	0		0		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-391		-358		COREP CA 1.3.T1* (negative amount)
Of which: IRB provision shortfall and IRB equity expected loss amounts (before tax) (-)	-142		-110		As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
C) Common equity (A+B)	10,214	10.7%	12,502	14.0%	
Of which: ordinary shares subscribed by government	1,164		1,164		Paid up ordinary shares subscribed by government
D) CoCos issued before 30 June 2012 according to EBA Common Term Sheet (+)	0		0		EBA/REC/2011/1
E) Other Existing government support measures (+)	0		0		
F) Core Tier 1 including other instruments eligible and existing government support measures (C+D+E)	10,214	10.7%	12,502	14.0%	
G) Hybrid instruments not subscribed by government	4,461		2,264		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
H) Tier 1 Capital (F+G)	14,675	15.3%	14,766	16.6%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
I) RWA	95,775		89,188		
CRR / CRDIV memo items					
Common Equity instruments under A) not eligible as CET1 (under CRR)	224		224		Articles 26(1) point (c) and 26(2) of CRR
Adjustments to Minority Interests	71		25		Article 84 of CRR
DTAs that rely on future profitability (net of associated DTL)	1,265		1,154		Articles 36(1) point (c) and 38 of CRR [new COREP CA4 lines {1.2 + 1.3 - 2.2.1 - 2.2.2}]
Holdings of CET1 capital instruments of financial sector entities: reciprocal cross holdings, non significant and significant investments	666		657		Articles 36(1) point (g), (h) and (i), 43, 44 and 45 of CRR
RWA for Credit Value Adjustment Risk (CVA)	3,428		2,930		Articles 381 to 386 of CRR

Notes and definitions

(1) The amount is already included in the computation of the eligible capital and reserves and it is provided separately for information purposes.

Explanatory footnotes

All counterparty countries	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Landesbank Baden-Württemberg		48,300	120	-	-	17,795	-	2,420	-	-	-	-	10	-	10	-	-	-	-
Central banks and central governments		43,511	55	-	-	68,250	6	7,298	-	-	-	-	883	1	13	-	-	-	0
Institutions		79,480	4,896	-	-	7,368	311	42,774	-	-	-	-	6,902	398	1,958	-	-	-	259
Corporates		17,593	1,628	-	-	-	-	12,528	-	-	-	-	-	-	325	-	-	-	-
Corporates - Of Which: Specialised Lending		6,007	217	-	-	1,429	50	3,284	-	-	-	-	1,324	50	87	-	-	-	78
Corporates - Of Which: SME		-	-	-	-	15,471	231	-	-	-	-	-	8,827	277	-	-	-	-	119
Retail		-	-	-	-	9,363	2	-	-	-	-	-	4,246	2	-	-	-	-	0
Retail - Secured on real estate property	72.0%	-	-	-	-	-	-	-	-	-	-	-	2	2	-	-	-	-	-
Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	287	2	-	-	-	-	-	101	-	-	-	-	-	0
Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retail - Other Retail		-	-	-	-	6,108	229	-	-	-	-	-	4,581	275	-	-	-	-	118
Retail - Other Retail - Of Which: SME		-	-	-	-	1,314	60	-	-	-	-	-	982	30	-	-	-	-	41
Retail - Other Retail - Of Which: non-SME		-	-	-	-	2	-	-	-	-	-	-	1	-	-	-	-	-	78
Equity		1,110	-	-	-	394	-	2,115	-	-	-	-	394	-	-	-	-	-	13
Securitisation		12,867	-	-	-	1,440	-	2,150	-	-	-	-	1,913	-	172	-	-	-	-
Other non-credit obligation assets		2,133	2	-	-	165	-	2,131	-	-	-	-	47	-	-	-	-	-	23
TOTAL		187,401	5,073	0	0	110,883	548	58,888	0	0	0	18,976	676	-	2,153	-	0	-	414
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions
* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Germany		37,945	70	-	-	14,609	-	-	-	-	-	-	8	-	-	-	-	-	-
Central banks and central governments		11,969	6	-	-	59,542	5	1,242	-	-	-	-	796	1	9	-	-	-	0
Institutions		61,424	3,190	-	-	5,381	148	31,140	-	-	-	-	4,991	167	1,516	-	-	-	200
Corporates		9,204	447	-	-	-	-	5,276	-	-	-	-	-	-	119	-	-	-	-
Corporates - Of Which: Specialised Lending		5,929	180	-	-	1,344	37	3,231	-	-	-	-	1,285	35	62	-	-	-	77
Corporates - Of Which: SME		-	-	-	-	14,981	222	-	-	-	-	-	8,617	265	-	-	-	-	109
Retail		-	-	-	-	8,921	-	-	-	-	-	-	4,073	-	-	-	-	-	-
Retail - Secured on real estate property	71.9%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	1	-	-	-	-	-	-	-	-	-	-	-	-	-
Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retail - Other Retail		-	-	-	-	6,060	222	-	-	-	-	-	4,543	265	-	-	-	-	109
Retail - Other Retail - Of Which: SME		-	-	-	-	1,313	60	-	-	-	-	-	982	29	-	-	-	-	41
Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	68
Equity		368	-	-	-	182	-	731	-	-	-	-	182	-	-	-	-	-	13
Securitisation		12,019	-	-	-	266	-	1,229	-	-	-	-	254	-	-	-	-	-	-
Other non-credit obligation assets		513	2	-	-	130	-	513	-	-	-	-	18	-	-	-	-	-	-
TOTAL		124,238	3,268	0	0	95,092	375	34,855	0	0	0	14,866	433	-	1,525	-	0	-	323
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions
1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure
* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

2. CREDIT RISK
as of 31 December 2012

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
U.S.	Central banks and central governments	1,618	-	-	-	225	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	5,800	45	-	-	74	-	1,494	-	-	-	2	-	-	1	-	-	-	-
	Corporates	5,995	1,052	-	-	238	13	4,542	-	-	-	448	19	205	-	-	-	-	0
	Corporates - Of Which: Specialised Lending	3,760	1,011	-	-	-	-	3,727	-	-	-	-	-	-	172	-	-	-	-
	Corporates - Of Which: SME	3	2	-	-	8	-	4	-	-	-	-	-	-	2	-	-	-	-
	Retail	-	-	-	-	28	2	-	-	-	-	-	16	3	-	-	-	-	0
	Retail - Secured on real estate property	87.1%	-	-	-	19	-	-	-	-	-	-	9	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	0	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	9	2	-	-	-	-	7	3	-	-	-	-	-	0
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	48	-	-	-	101	-	163	-	-	-	-	35	-	-	-	-	-	-
	Other non-credit obligation assets	9	-	-	-	-	-	9	-	-	-	-	-	-	-	-	-	-	-
	TOTAL		13,470	1,097	0	0	666	15	6,208	0	0	0	501	22	-	206	-	0	-
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
United Kingdom	Central banks and central governments	142	-	-	-	62	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	7,307	-	-	-	1	-	1,229	-	-	-	0	-	-	-	-	-	-	-
	Corporates	1,897	55	-	-	60	12	744	-	-	-	26	18	43	-	-	-	-	8
	Corporates - Of Which: Specialised Lending	480	-	-	-	-	-	288	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	7	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	14	1	-	-	-	-	8	1	-	-	-	-	-	0
	Retail - Secured on real estate property	77.4%	-	-	-	9	-	-	-	-	-	4	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	1	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	5	1	-	-	-	-	4	1	-	-	-	-	-	0
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0
	Equity	-	-	-	-	6	-	-	-	-	-	6	-	-	-	-	-	-	-
	Securitisation	75	-	-	-	103	-	8	-	-	-	21	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	TOTAL		9,421	55	0	0	246	13	1,981	0	0	0	61	19	-	43	-	0	-
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
France	Central banks and central governments	138	-	-	-	89	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	6,413	-	-	-	8	-	582	-	-	-	-	-	-	-	-	-	-	-
	Corporates	1,425	23	-	-	57	3	637	-	-	-	16	4	-	2	-	-	-	1
	Corporates - Of Which: Specialised Lending	690	-	-	-	-	-	408	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	3	-	-	-	13	-	2	-	-	-	-	5	-	-	-	-	-	-
	Retail	-	-	-	-	26	2	-	-	-	-	-	14	3	-	-	-	-	1
	Retail - Secured on real estate property	68.9%	-	-	-	16	-	-	-	-	-	-	7	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	0	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	10	2	-	-	-	-	-	7	3	-	-	-	-	1
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	29	-	44	-	-	-	-	5	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
TOTAL		8,005	23	0	0	206	5	1,263	0	0	0	35	7	-	2	-	0	-	2
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Spain	Central banks and central governments	705	4	-	-	700	-	417	-	-	-	-	-	-	-	-	-	-	-
	Institutions	1,844	-	-	-	-	-	494	-	-	-	-	-	-	-	-	-	-	-
	Corporates	642	165	-	-	9	23	356	-	-	-	9	34	-	80	-	-	-	-
	Corporates - Of Which: Specialised Lending	620	-	-	-	-	-	341	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	22	-	-	-	-	-	-	-	-	-	-	-	-	16	-	-	-	-
	Retail	-	-	-	-	7	-	-	-	-	-	-	4	-	-	-	-	-	0
	Retail - Secured on real estate property	85.0%	-	-	-	5	-	-	-	-	-	-	3	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	2	-	-	-	-	-	1	-	-	-	-	-	-	0
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	298	-	500	-	114	-	-	264	-	114	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
TOTAL		3,489	169	0	0	1,216	23	1,381	0	0	0	277	34	-	80	-	0	-	0
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Italy	Central banks and central governments	2,517	-	-	-	427	-	538	-	-	-	-	-	-	-	-	-	-	-
	Institutions	943	-	-	-	-	-	215	-	-	-	-	-	-	0	-	-	-	-
	Corporates	248	-	-	-	47	-	100	-	-	-	2	-	0	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	175	-	-	-	-	-	83	-	-	-	-	-	0	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	9	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	3	-	-	-	-	-	2	-	-	-	-	-	-	0
	Retail - Secured on real estate property	75.4%	-	-	-	2	-	-	-	-	-	1	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	0	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	1	-	-	-	-	-	1	-	-	-	-	-	-	0
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	4	-	-	-	85	-	1	-	-	-	40	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
TOTAL		3,712	0	0	0	562	0	854	0	0	0	44	0	-	0	-	0	-	0
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Netherlands	Central banks and central governments	44	-	-	-	57	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	1,052	-	-	-	-	-	107	-	-	-	-	-	-	-	-	-	-	-
	Corporates	1,092	228	-	-	218	-	571	-	-	-	179	-	15	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	291	75	-	-	-	-	241	-	-	-	-	-	4	-	-	-	-	-
	Corporates - Of Which: SME	1	-	-	-	7	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	4	-	-	-	-	-	3	-	-	-	-	-	-	0
	Retail - Secured on real estate property	87.5%	-	-	-	3	-	-	-	-	-	2	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	1	-	-	-	-	-	1	-	-	-	-	-	-	0
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	17	-	-	-	48	-	2	-	-	-	525	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
TOTAL		2,205	228	0	0	327	0	680	0	0	0	707	0	-	15	-	0	-	0
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Switzerland	Central banks and central governments	159	-	-	-	4	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	1,604	-	-	-	142	-	239	-	-	-	28	-	-	-	-	-	-	-
	Corporates	1,057	6	-	-	118	6	445	-	-	-	99	7	-	4	-	-	-	6
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	43	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	49	4	-	-	4	-	32	-	-	-	-	-	-	4	-	-	-	-
	Retail	-	-	-	-	54	2	-	-	-	-	-	32	2	-	-	-	-	1
	Retail - Secured on real estate property	83.3%	-	-	-	38	-	-	-	-	-	20	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	16	2	-	-	-	-	12	2	-	-	-	-	-	1
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1
	Equity	-	-	-	-	7	-	-	-	-	-	7	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
TOTAL		2,820	6	0	0	325	8	684	0	0	0	166	9	-	4	-	0	-	7
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Austria	Central banks and central governments	496	7	-	-	46	-	1	-	-	-	-	-	-	-	-	-	-	-
	Institutions	677	-	-	-	252	-	48	-	-	-	50	-	-	-	-	-	-	-
	Corporates	885	5	-	-	43	10	461	-	-	-	26	15	-	4	-	-	-	-
	Corporates - Of Which: Specialised Lending	92	5	-	-	-	-	44	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	4	10	-	-	-	-	-	15	-	-	-	-	-	-
	Retail	-	-	-	-	7	-	-	-	-	-	4	-	-	-	-	-	-	0
	Retail - Secured on real estate property	82.5%	-	-	-	5	-	-	-	-	-	3	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	2	-	-	-	-	-	1	-	-	-	-	-	-	0
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	11	-	-	-	-	-	-	-	-	-	-
TOTAL		2,069	12	0	0	348	10	521	0	0	0	80	15	-	4	-	0	-	0
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **						
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Ireland	Central banks and central governments	133	-	-	-	-	-	156	-	-	-	-	-	-	-	-	-	-	-	
	Institutions	500	-	-	-	-	-	130	-	-	-	-	-	-	0	-	-	-	-	
	Corporates	148	-	-	-	43	-	129	-	-	-	48	-	0	-	-	-	-	0	
	Corporates - Of Which: Specialised Lending	101	-	-	-	-	-	124	-	-	-	-	-	0	-	-	-	-	-	
	Corporates - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail	-	-	-	-	1	-	-	-	-	-	-	-	-	-	-	-	-	-	0
	Retail - Secured on real estate property	80.5%	-	-	-	0	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	0	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	1	-	-	-	-	-	-	-	-	-	-	-	-	-	0
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0
	Equity	-	-	-	-	7	-	-	-	-	-	-	7	-	-	-	-	-	-	-
	Securitisations	44	-	-	-	42	-	456	-	-	-	483	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	TOTAL		825	0	0	0	93	0	871	0	0	0	538	0	-	0	-	0	-	0
Securitisations and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions
 1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure
 * Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
 ** As explained in the Guidelines

All counterparty countries	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Landesbank Baden-Württemberg		43,503	123	-	-	17,008	-	1,776	-	-	-	-	10	-	10	-	-	-	-
Central banks and central governments		46,008	39	-	-	60,715	6	7,231	2	-	-	876	1	10	-	-	-	-	0
Institutions		74,964	4,399	-	-	7,982	280	39,032	-	-	-	7,409	341	1,658	-	-	-	-	247
Corporates		16,815	1,350	-	-	-	-	11,362	-	-	-	-	-	193	-	-	-	-	-
Corporates - Of Which: Specialised Lending		6,096	198	-	-	1,775	38	3,273	-	-	-	1,656	40	58	-	-	-	-	68
Corporates - Of Which: SME		-	-	-	-	14,626	267	-	-	-	-	8,200	262	-	-	-	-	-	113
Retail		71.0%	-	-	-	9,198	3	-	-	-	-	4,128	3	-	-	-	-	-	1
Retail - Secured on real estate property		0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retail - Secured on real estate property - Of Which: SME		0.0%	-	-	-	313	3	-	-	-	-	109	3	-	-	-	-	-	1
Retail - Secured on real estate property - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retail - Other Retail		-	-	-	-	5,428	264	-	-	-	-	4,072	259	-	-	-	-	-	112
Retail - Other Retail - Of Which: SME		-	-	-	-	1,295	71	-	-	-	-	969	50	-	-	-	-	-	37
Retail - Other Retail - Of Which: non-SME		-	-	-	-	1	-	-	-	-	-	1	-	-	-	-	-	-	76
Equity		980	-	-	-	360	-	1,719	-	-	-	360	-	-	-	-	-	-	13
Securitisation		11,704	-	-	-	619	-	2,825	-	-	-	1,413	-	140	-	-	-	-	-
Other non-credit obligation assets		2,325	2	-	-	147	-	2,325	2	-	-	44	-	-	-	-	-	-	22
TOTAL		179,484	4,563	0	0	101,457	553	54,908	4	0	0	18,312	604	-	1,817	-	0	-	395
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions
* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Germany		29,534	81	-	-	14,265	-	-	-	-	-	5	-	-	-	-	-	-	-
Central banks and central governments		14,051	7	-	-	54,165	5	1,531	-	-	-	778	1	9	-	-	-	-	0
Institutions		58,427	3,056	-	-	5,682	134	29,462	-	-	-	5,340	143	1,424	-	-	-	-	185
Corporates		8,897	391	-	-	-	-	5,070	-	-	-	-	-	117	-	-	-	-	-
Corporates - Of Which: Specialised Lending		6,073	198	-	-	1,692	37	3,262	-	-	-	1,620	40	58	-	-	-	-	67
Corporates - Of Which: SME		-	-	-	-	14,105	254	-	-	-	-	7,978	251	-	-	-	-	-	103
Retail		71.2%	-	-	-	8,724	-	-	-	-	-	3,943	-	-	-	-	-	-	-
Retail - Secured on real estate property		0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retail - Secured on real estate property - Of Which: SME		0.0%	-	-	-	1	-	-	-	-	-	0	-	-	-	-	-	-	-
Retail - Secured on real estate property - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Retail - Other Retail		-	-	-	-	5,381	254	-	-	-	-	4,035	251	-	-	-	-	-	103
Retail - Other Retail - Of Which: SME		-	-	-	-	1,294	71	-	-	-	-	967	50	-	-	-	-	-	37
Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	67
Equity		242	-	-	-	166	-	272	-	-	-	166	-	-	-	-	-	-	13
Securitisation		10,869	-	-	-	223	-	1,583	-	-	-	237	-	-	-	-	-	-	-
Other non-credit obligation assets		927	2	-	-	116	-	927	-	-	-	18	-	-	-	-	-	-	-
TOTAL		114,050	3,146	0	0	88,722	393	33,775	0	0	0	14,522	395	-	1,432	-	0	-	301
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions
1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure
* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

2. CREDIT RISK
as of 30 June 2013

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
U.S.	Central banks and central governments	4,543	-	-	-	205	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	3,836	31	-	-	0	-	1,306	-	-	-	-	0	-	-	-	-	-	-
	Corporates	5,801	880	-	-	424	11	3,752	-	-	-	392	16	95	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	3,435	837	-	-	-	-	2,982	-	-	-	-	-	57	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	8	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	29	2	-	-	-	-	17	3	-	-	-	-	-	0
	Retail - Secured on real estate property	88.3%	-	-	-	21	-	-	-	-	-	11	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	0	-	-	-	-	-	0	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	8	2	-	-	-	-	6	3	-	-	-	-	-	0
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	175	-	-	-	68	-	619	-	-	-	22	-	-	-	-	-	-	-
	Other non-credit obligation assets	1	-	-	-	-	-	1	-	-	-	-	-	-	-	-	-	-	-
	TOTAL		14,356	911	0	0	727	13	5,678	0	0	0	431	19	-	95	-	0	-
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
United Kingdom	Central banks and central governments	137	-	-	-	59	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	9,447	-	-	-	1	-	1,558	-	-	-	0	-	-	-	-	-	-	-
	Corporates	1,024	31	-	-	65	1	441	-	-	-	36	2	25	-	-	-	-	0
	Corporates - Of Which: Specialised Lending	454	-	-	-	-	-	270	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	6	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	17	1	-	-	-	-	9	1	-	-	-	-	-	0
	Retail - Secured on real estate property	77.7%	-	-	-	13	-	-	-	-	-	6	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	1	-	-	-	-	-	0	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	4	1	-	-	-	-	3	1	-	-	-	-	-	0
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0
	Equity	-	-	-	-	6	-	-	-	-	-	6	-	-	-	-	-	-	-
	Securitisation	41	-	-	-	95	-	9	-	-	-	19	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	TOTAL		10,649	31	0	0	243	2	2,008	0	0	0	71	3	-	25	-	0	-
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **						
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
France	Central banks and central governments	149	-	-	-	89	-	14	-	-	-	-	-	-	-	-	-	-	-	
	Institutions	7,458	-	-	-	65	-	789	-	-	-	-	-	-	-	-	-	-	-	
	Corporates	907	20	-	-	57	2	438	-	-	-	8	3	4	-	-	-	-	0	
	Corporates - Of Which: Specialised Lending	618	-	-	-	-	-	333	-	-	-	-	-	-	-	-	-	-	-	
	Corporates - Of Which: SME	-	-	-	-	10	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail	-	-	-	-	24	2	-	-	-	-	-	-	13	2	-	-	-	-	1
	Retail - Secured on real estate property	75.3%	-	-	-	15	-	-	-	-	-	-	7	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	0	-	-	-	-	-	-	0	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	9	2	-	-	-	-	-	6	2	-	-	-	-	-	1
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	-	-	-	48	-	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
TOTAL		8,573	20	0	0	236	4	1,269	0	0	0	21	5	-	4	-	0	-	2	
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **						
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	
Spain	Central banks and central governments	360	4	-	-	432	-	458	-	-	-	-	-	-	-	-	-	-	-	
	Institutions	961	-	-	-	-	-	148	-	-	-	-	-	-	-	-	-	-	-	
	Corporates	618	53	-	-	26	19	477	-	-	-	9	29	28	-	-	-	-	-	
	Corporates - Of Which: Specialised Lending	595	-	-	-	-	-	461	-	-	-	-	-	-	-	-	-	-	-	
	Corporates - Of Which: SME	-	-	-	-	3	-	-	-	-	-	-	-	-	-	-	-	-	-	
	Retail	-	-	-	-	6	-	-	-	-	-	-	4	-	-	-	-	-	-	0
	Retail - Secured on real estate property	64.8%	-	-	-	5	-	-	-	-	-	-	3	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	1	-	-	-	-	-	1	-	-	-	-	-	-	-	0
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	1	-	10	-	-	-	-	-	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
TOTAL		1,978	57	0	0	465	19	1,093	0	0	0	13	29	-	28	-	0	-	0	
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

2. CREDIT RISK
as of 30 June 2013

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Italy	Central banks and central governments	1,781	-	-	-	376	-	341	-	-	-	-	-	-	-	-	-	-	-
	Institutions	436	-	-	-	-	-	241	-	-	-	-	-	-	-	-	-	-	-
	Corporates	263	-	-	-	62	-	110	-	-	-	6	-	-	-	-	-	-	-
	Corporates - Of Which: Specialised Lending	187	-	-	-	-	-	98	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	11	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	2	-	-	-	-	-	-	1	-	-	-	-	-	-
	Retail - Secured on real estate property	69.8%	-	-	-	1	-	-	-	-	-	-	1	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	0	-	-	-	-	-	-	0	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	1	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	60	-	-	-	-	-	-	29	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	TOTAL		2,480	0	0	0	500	0	692	0	0	0	36	0	-	0	-	0	-
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Netherlands	Central banks and central governments	45	-	-	-	57	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	1,558	-	-	-	-	-	135	-	-	-	-	-	-	-	-	-	-	-
	Corporates	1,256	239	-	-	201	-	530	-	-	-	166	-	-	17	-	-	-	-
	Corporates - Of Which: Specialised Lending	345	80	-	-	-	-	243	-	-	-	-	-	-	7	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	7	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	4	-	-	-	-	-	-	2	-	-	-	-	-	0
	Retail - Secured on real estate property	92.2%	-	-	-	3	-	-	-	-	-	-	2	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	1	-	-	-	-	-	-	-	-	-	-	-	-	0
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	45	-	3	-	-	-	490	-	-	-	-	-	-	-
	Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	TOTAL		2,875	239	0	0	307	0	668	0	0	0	658	0	-	17	-	0	-
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Switzerland	Central banks and central governments	165	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Institutions	1,049	-	-	-	232	-	162	-	-	-	-	46	-	-	-	-	-	-
	Corporates	1,036	5	-	-	85	6	429	-	-	-	-	63	7	-	4	-	-	6
	Corporates - Of Which: Specialised Lending	-	-	-	-	-	-	39	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	4	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	54	2	-	-	-	-	-	33	2	-	-	-	-	1
	Retail - Secured on real estate property	81.5%	-	-	-	37	-	-	-	-	-	-	20	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	17	2	-	-	-	-	-	13	2	-	-	-	-	1
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1
	Equity	-	-	-	-	6	-	-	-	-	-	-	6	-	-	-	-	-	-
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other non-credit obligation assets	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
TOTAL		2,250	5	0	0	377	8	591	0	0	0	148	9	-	4	-	0	-	7
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Austria	Central banks and central governments	672	5	-	-	47	-	1	-	-	-	-	-	-	-	-	-	-	-
	Institutions	557	-	-	-	220	-	55	-	-	-	-	43	-	-	-	-	-	-
	Corporates	831	4	-	-	52	-	395	-	-	-	-	33	-	4	-	-	-	-
	Corporates - Of Which: Specialised Lending	89	-	-	-	-	-	48	-	-	-	-	-	-	-	-	-	-	-
	Corporates - Of Which: SME	-	-	-	-	5	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail	-	-	-	-	7	-	-	-	-	-	-	4	-	-	-	-	-	0
	Retail - Secured on real estate property	83.2%	-	-	-	6	-	-	-	-	-	-	3	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Qualifying Revolving	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail	-	-	-	-	1	-	-	-	-	-	-	1	-	-	-	-	-	0
	Retail - Other Retail - Of Which: SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0
	Equity	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Securitisation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other non-credit obligation assets	-	-	-	-	25	-	25	-	-	-	-	-	-	-	-	-	-	-	
TOTAL		2,060	9	0	0	351	0	476	0	0	0	80	0	-	4	-	0	-	0
Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Notes and definitions

1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure

* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA

** As explained in the Guidelines

Counterparty Country ⁽¹⁾	LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
		Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Ireland	Central banks and central governments		102	-	-	-	-	-	93	-	-	-	-	-					
	Institutions		428	-	-	-	-	-	95	-	-	-	-	-		0			
	Corporates		124	-	-	-	79	-	145	-	-	-	79	-		1			0
	Corporates - Of Which: Specialised Lending		95	-	-	-	-	-	139	-	-	-	-	-		0			-
	Corporates - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-			-
	Retail		-	-	-	-	1	-	-	-	-	-	-	0	-				0
	Retail - Secured on real estate property	83.1%	-	-	-	-	0	-	-	-	-	-	-	0	-				-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-	-	-	-	-				-
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	0	-	-	-	-	-	-	0	-				-
	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	-	-				-
	Retail - Other Retail		-	-	-	-	1	-	-	-	-	-	-	-	-				0
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-	-				-
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-	-				0
	Equity		-	-	-	-	-	-	-	-	-	-	-	-	-				-
	Securitisations		48	-	-	-	41	-	444	-	-	-	471	-					-
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-					-
	TOTAL			702	0	0	0	122	0	777	0	0	0	550	0	-	1	-	0
Securitisations and re-securitisations positions deducted from capital *			-	-	-	-	-	-	-	-	-	-	-	-					-

Notes and definitions
 1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure
 * Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
 ** As explained in the Guidelines

Explanatory footnotes

3. SECURITISATION SUMMARY

DE019
Landesbank Baden-Württemberg

(in million Euro)

	Exposure Value as of 31/12/2012	Exposure Value as of 30/06/2013
Banking Book	14,307	12,323
Trading Book (excl. correlation trading)	0	0
Correlation Trading Portfolio	15	15
Total	14,322	12,338

Explanatory footnotes

4. MARKET RISK

DE019
Landesbank Baden-Württemberg

(in million Euro)

	31/12/2012		30/06/2013	
	TOTAL RISK EXPOSURE AMOUNT		TOTAL RISK EXPOSURE AMOUNT	
	SA	IM	SA	IM
Traded Debt Instruments	3,313	6,150	3,463	5,313
TDI - General risk	0	6,150	0	5,313
TDI - Specific risk	3,313	0	3,463	0
Equities	225	800	663	538
Equities - General risk	0	800	0	538
Equities - Specific risk	225	0	663	0
Foreign exchange risk	388	0	700	0
Commodities risk	88	0	75	0

Explanatory footnotes

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE019

Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Austria	0	0	0	0	0	0	0	0
[3M - 1Y]		52	0	52	52	0	0	0	0
[1Y - 2Y]		1	0	1	0	0	1	0	-40
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		1	0	1	0	0	1	0	0
[5Y - 10Y]		1	0	1	0	0	0	0	-7
[10Y - more]		13	13	13	0	0	0	0	0
Total		68	13	68	52	0	2	0	-47
[0 - 3M]	Belgium	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-1
[3Y - 5Y]		0	0	0	0	0	0	0	1
[5Y - 10Y]		25	0	0	0	0	0	0	-5
[10Y - more]		49	0	49	0	0	49	0	0
Total		74	0	49	0	0	49	0	-5
[0 - 3M]	Bulgaria	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-1
[5Y - 10Y]		0	0	0	0	0	0	0	-1
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-2
[0 - 3M]	Cyprus	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		11	0	11	11	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-9
[3Y - 5Y]		0	0	0	0	0	0	0	1
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		11	0	11	11	0	0	0	-8

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE019
Landesbank Baden-Württemberg

(in million Euro)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching ⁽¹⁾)						DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching ⁽¹⁾)				Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
			of which: loans and advances	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾			
[0 - 3M]	Czech Republic	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		58	0	58	58	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-3
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		18	0	18	18	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		76	0	76	76	0	0	0	-3
[0 - 3M]	Denmark	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-7
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-7
[0 - 3M]	Estonia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-3
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-3
[0 - 3M]	Finland	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-1
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		16	0	16	16	0	0	0	0
Total		16	0	16	16	0	0	0	-1

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE019
Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	France	0	0	0	0	0	0	0	-2
[3M - 1Y]		1	0	1	0	0	1	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-8
[5Y - 10Y]		11	0	0	0	0	0	0	2
[10Y - more]		110	0	103	0	0	103	0	0
Total		122	0	104	0	0	104	0	-8
[0 - 3M]	Germany	3,925	963	3,925	75	25	2,862	112	0
[3M - 1Y]		6,070	3,229	6,070	689	103	2,050	66	-11
[1Y - 2Y]		16,518	322	16,518	247	0	3,250	171	0
[2Y - 3Y]		1,733	556	1,733	956	0	221	68	0
[3Y - 5Y]		1,991	1,130	1,914	493	0	291	47	1
[5Y - 10Y]		2,567	1,689	2,547	47	123	688	259	-1
[10Y - more]		6,489	5,653	6,386	4	461	268	1,773	0
Total		39,293	13,542	39,093	2,511	712	9,630	2,496	-11
[0 - 3M]	Greece	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		1	0	1	1	0	0	0	0
Total		1	0	1	1	0	0	0	0
[0 - 3M]	Hungary	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-11
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		24	0	24	24	0	0	0	1
[5Y - 10Y]		0	0	0	0	0	0	0	-1
[10Y - more]		0	0	0	0	0	0	0	0
Total		24	0	24	24	0	0	0	-11

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE019
Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Iceland	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-1
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-1
[0 - 3M]	Ireland	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-1
[1Y - 2Y]		0	0	0	0	0	0	0	-3
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		96	0	0	0	0	0	0	-7
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		96	0	0	0	0	0	0	-11
[0 - 3M]	Italy	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		128	0	26	26	0	0	0	-7
[2Y - 3Y]		966	0	153	153	0	0	0	-34
[3Y - 5Y]		252	0	58	58	0	0	0	-6
[5Y - 10Y]		527	0	527	527	0	0	0	-4
[10Y - more]		1,532	0	1,532	1,527	0	5	0	0
Total		3,405	0	2,296	2,291	0	5	0	-51
[0 - 3M]	Latvia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		31	0	31	31	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		78	78	78	0	0	0	0	0
Total		109	78	109	31	0	0	0	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE019
Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Liechtenstein	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Lithuania	50	0	50	50	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-2
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		50	0	50	50	0	0	-2	
[0 - 3M]	Luxembourg	0	0	0	0	0	0	0	0
[3M - 1Y]		1	0	1	0	0	1	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		1	0	1	0	0	1	0	
[0 - 3M]	Malta	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE019
Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Netherlands	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	-11
[2Y - 3Y]		32	0	32	32	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-5
[10Y - more]		0	0	0	0	0	0	0	0
Total		32	0	32	32	0	0	0	-16
[0 - 3M]	Norway	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Poland	218	0	218	218	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-2
[1Y - 2Y]		0	0	0	0	0	0	0	-5
[2Y - 3Y]		1	0	1	0	0	1	0	-1
[3Y - 5Y]		19	0	19	18	0	0	0	-1
[5Y - 10Y]		32	0	32	19	0	12	0	-1
[10Y - more]		25	0	25	0	0	25	0	0
Total		295	0	295	255	0	38	0	-10
[0 - 3M]	Portugal	0	0	0	0	0	0	0	0
[3M - 1Y]		40	40	40	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	-2
[2Y - 3Y]		0	0	0	0	0	0	0	-23
[3Y - 5Y]		618	0	98	98	0	0	0	5
[5Y - 10Y]		231	0	231	231	0	0	0	6
[10Y - more]		0	0	0	0	0	0	0	0
Total		889	40	369	329	0	0	0	-14

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE019
Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Romania	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-1
[5Y - 10Y]		0	0	0	0	0	0	0	-2
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-3
[0 - 3M]	Slovakia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		85	0	85	85	0	0	0	0
[2Y - 3Y]		1	0	1	0	1	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-3
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		86	0	86	85	1	0	0	-3
[0 - 3M]	Slovenia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		1	0	1	0	1	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		1	0	1	0	1	0	0	0
[0 - 3M]	Spain	26	0	26	26	0	0	0	0
[3M - 1Y]		41	0	41	41	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		1,031	10	34	23	0	0	0	-31
[3Y - 5Y]		680	0	23	23	0	0	0	-49
[5Y - 10Y]		513	0	513	513	0	0	0	0
[10Y - more]		67	0	67	67	0	0	0	0
Total		2,358	10	704	693	0	0	0	-80

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE019
Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Sweden	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		1	0	1	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		1	0	1	0	0	0	0	0
[0 - 3M]	United Kingdom	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-1
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	-1	
[0 - 3M]	Australia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		1	0	1	0	0	1	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		1	0	1	0	0	1	0	0
[0 - 3M]	Canada	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		72	0	72	72	0	0	0	0
Total		72	0	72	72	0	0	0	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE019
Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Hong Kong	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Japan	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-1
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	-1	
[0 - 3M]	U.S.	1	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		10	0	10	10	0	0	0	0
[10Y - more]		108	0	108	108	0	0	0	0
Total		119	0	118	118	0	0	0	
[0 - 3M]	Switzerland	34	34	34	0	0	0	0	0
[3M - 1Y]		204	204	204	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		52	52	52	0	0	0	0	0
[3Y - 5Y]		54	54	54	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		344	344	344	0	0	0	0	

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE019
Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Other advanced economies non EEA	6	0	6	6	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		6	0	6	6	0	0	0	0
[0 - 3M]	Other Central and Eastern Europe countries non EEA	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-2
[1Y - 2Y]		0	0	0	0	0	0	0	-1
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	1
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-2
[0 - 3M]	Middle East	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Latin America and the Caribbean	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE019
Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Africa	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		2	2	2	0	0	0	0	0
[3Y - 5Y]		5	5	5	0	0	0	0	0
[5Y - 10Y]		1	1	1	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		8	8	8	0	0	0	0	0
[0 - 3M]	Others	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	-157
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	-157	
TOTAL EEA 30		47,008	13,683	43,386	6,457	714	9,829	2,496	-298

Notes and definitions

(1) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees

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

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

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE019

Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Austria	0	0	0	0	0	0	0	0
[3M - 1Y]		51	0	51	51	0	0	0	-35
[1Y - 2Y]		0	0	0	0	0	0	0	-1
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		6	0	6	0	0	5	0	-6
[10Y - more]		13	13	13	0	0	0	0	0
Total		70	13	70	51	0	5	0	-42
[0 - 3M]	Belgium	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-1
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		11	0	11	0	0	11	0	-5
[10Y - more]		45	0	45	0	0	45	0	0
Total		56	0	56	0	0	56	0	-6
[0 - 3M]	Bulgaria	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-1
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-1
[0 - 3M]	Cyprus	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		13	0	13	13	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-7
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		13	0	13	13	0	0	0	-7

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE019
Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Czech Republic	0	0	0	0	0	0	0	0
[3M - 1Y]		52	0	52	52	0	0	0	0
[1Y - 2Y]		5	0	5	5	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-3
[3Y - 5Y]		17	0	17	17	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		74	0	74	74	0	0	0	-3
[0 - 3M]	Denmark	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-1
[3Y - 5Y]		0	0	0	0	0	0	0	-11
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-12
[0 - 3M]	Estonia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-3
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-3
[0 - 3M]	Finland	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		15	0	15	15	0	0	0	0
Total		15	0	15	15	0	0	0	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE019
Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	France	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-6
[3Y - 5Y]		0	0	0	0	0	0	0	-11
[5Y - 10Y]		16	0	16	0	0	16	0	-2
[10Y - more]		119	0	119	0	0	119	0	0
Total		135	0	135	0	0	135	0	-19
[0 - 3M]	Germany	2,653	800	2,653	145	21	1,708	-2	0
[3M - 1Y]		6,101	2,772	6,101	309	0	2,998	52	0
[1Y - 2Y]		15,976	503	15,591	535	0	2,213	97	0
[2Y - 3Y]		1,299	440	1,252	524	59	288	47	0
[3Y - 5Y]		1,807	955	1,805	581	0	209	46	-25
[5Y - 10Y]		2,055	1,442	2,021	46	88	446	221	0
[10Y - more]		6,169	5,643	6,169	4	280	243	1,587	0
Total		36,060	12,555	35,592	2,144	448	8,105	2,048	-25
[0 - 3M]	Greece	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		2	0	2	2	0	0	0	0
Total		2	0	2	2	0	0	0	0
[0 - 3M]	Hungary	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		17	0	17	17	0	0	0	34
[3Y - 5Y]		6	0	6	6	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-1
[10Y - more]		0	0	0	0	0	0	0	0
Total		23	0	23	23	0	0	0	33

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE019
Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Iceland	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Ireland	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-1
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	-1	
[0 - 3M]	Italy	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-6
[1Y - 2Y]		26	0	26	26	0	0	0	4
[2Y - 3Y]		51	0	51	51	0	0	0	-29
[3Y - 5Y]		579	0	579	579	0	0	0	-5
[5Y - 10Y]		0	0	0	0	0	0	0	-4
[10Y - more]		1,548	0	1,548	1,548	0	0	0	0
Total		2,204	0	2,204	2,204	0	0	-40	
[0 - 3M]	Latvia	0	0	0	0	0	0	0	0
[3M - 1Y]		31	0	31	31	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		74	74	74	0	0	0	0	0
Total		105	74	105	31	0	0	0	

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE019
Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Liechtenstein	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Lithuania	0	0	0	0	0	0	0	-2
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	-2	
[0 - 3M]	Luxembourg	0	0	0	0	0	0	0	0
[3M - 1Y]		1	0	1	0	0	1	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		1	0	1	0	0	1	0	
[0 - 3M]	Malta	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE019
Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Netherlands	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-10
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		32	0	32	32	0	0	0	0
[3Y - 5Y]		5	0	5	0	0	5	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-5
[10Y - more]		0	0	0	0	0	0	0	0
Total		37	0	37	32	0	5	0	-15
[0 - 3M]	Norway	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Poland	0	0	0	0	0	0	0	-2
[3M - 1Y]		0	0	0	0	0	0	0	-5
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		19	0	19	18	0	1	0	-1
[3Y - 5Y]		0	0	0	0	0	0	0	-1
[5Y - 10Y]		39	0	39	19	0	20	0	-1
[10Y - more]		0	0	0	0	0	0	0	0
Total		58	0	58	37	0	21	0	-10
[0 - 3M]	Portugal	0	0	0	0	0	0	0	0
[3M - 1Y]		40	40	40	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		336	0	336	336	0	0	0	-1
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		376	40	376	336	0	0	0	-1

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE019
Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Romania	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-1
[5Y - 10Y]		0	0	0	0	0	0	0	-2
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-3
[0 - 3M]	Slovakia	0	0	0	0	0	0	0	0
[3M - 1Y]		82	0	82	82	0	0	0	0
[1Y - 2Y]		1	0	1	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	-3
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		83	0	83	82	0	0	0	-3
[0 - 3M]	Slovenia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		1	0	1	0	1	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		1	0	1	0	1	0	0	0
[0 - 3M]	Spain	20	0	20	20	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		24	0	24	24	0	0	0	-10
[2Y - 3Y]		9	9	9	0	0	0	0	-24
[3Y - 5Y]		26	0	26	26	0	0	0	-28
[5Y - 10Y]		535	0	535	535	0	0	0	0
[10Y - more]		82	0	82	82	0	0	0	0
Total		696	9	696	687	0	0	0	-62

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE019
Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Sweden	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	United Kingdom	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		60	0	60	0	0	60	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-1
[10Y - more]		0	0	0	0	0	0	0	0
Total		60	0	60	0	0	60	0	-1
[0 - 3M]	Australia	0	0	0	0	0	0	0	0
[3M - 1Y]		1	0	1	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		1	0	1	0	0	0	0	0
[0 - 3M]	Canada	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		67	0	67	67	0	0	0	0
Total		67	0	67	67	0	0	0	0

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE019
Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Hong Kong	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]	Japan	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	-1
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	-1	
[0 - 3M]	U.S.	1	0	1	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		113	0	113	113	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		114	0	114	113	0	0	0	
[0 - 3M]	Switzerland	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		51	51	51	0	0	0	0	0
[2Y - 3Y]		54	54	54	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		105	105	105	0	0	0	0	

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE019
Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Other advanced economies non EEA	15	0	15	15	0	0	0	0
[3M - 1Y]		6	0	6	6	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		21	0	21	21	0	0	0	0
[0 - 3M]	Other Central and eastern Europe countries non EEA	0	0	0	0	0	0	0	-2
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	-2	
[0 - 3M]	Middle East	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	
[0 - 3M]	Latin America and the Caribbean	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE019
Landesbank Baden-Württemberg

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) ⁽¹⁾				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Africa	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		1	1	1	0	0	0	0	0
[3Y - 5Y]		4	4	4	0	0	0	0	0
[5Y - 10Y]		1	1	1	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		6	6	6	0	0	0	0	0
[0 - 3M]	Others	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-125
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	-125	
TOTAL EEA 30		40,069	12,691	39,601	5,731	449	8,388	2,048	-223

Notes and definitions

(1) 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

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

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

Explanatory footnotes

6. RWA

DE019
Landesbank Baden-Württemberg

(in million Euro)

	31/12/2012	30/06/2013
RWA for credit risk	78,538	73,825
RWA Securitisation and re-securitisations	4,063	4,238
RWA Other credit risk	74,475	69,587
RWA for market risk	10,963	10,763
RWA for operational risk	6,275	4,600
RWA Transitional floors	0	0
RWA Other	0	0
Total RWA ⁽¹⁾	95,775	89,188

Explanatory footnotes