Capital position CRD3 rules	31/12/2	012	30/06/2	2013	References to COREP reporting
Capital position CND3 rules	Million EUR	% RWA	Million EUR	% RWA	References to COREF reporting
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 intruments 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

Explanatory footnotes

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

		.=		Expos	sure values (as of 3	1/12/2012) *					RWA (as of 31/12/2012))**			Value adjus	stments and provisions	(as of 31/12/2012) **	
Il couterparty countries		LTV % ** (as of 31/12/2012)	F-IRI	В	A-IRB		STA		F-IRE	3	A-IRB	SI	Α	F-IRI	В	A-IRB	STA	A
			Non-defaulted	Defaulted	Non-defaulted De	efaulted N	ion-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Default	ted Non-defaulted	Defaulte	d Non-defaulted	Defaulted	Non-defaulted Defa	ulted Non-defaulted	Default
	Central banks and central governments		48,300	120	-	-	17,795	-	2,420	-	-	- 10	-		10		-	4
	Institutions		43,511	55	-	-	68,250	6	7,298	-	-	- 883	3	1	13		-	1
	Corporates		79,480	4,896	-	-	7,368	311	42,774	-	-	- 6,902	2 39	18	1,958		-	
	Corporates - Of Which: Specialised Lending		17,593	1,628	-	-	-		12,528	-	-				325		-	1
	Corporates - Of Which: SME		6,007	217	-		1,429	50	3,284	-	-	- 1,324	. 5	0	87		-	1
	Retail		-	-	-	-	15,471	231	-	-	-	- 8,82	27	7	-		-	
	Retail - Secured on real estate property	72.0%	-	-	-	-	9,363	2	-	-	-	- 4,24	3	2	-		-	1
	Retail - Secured on real estate property - Of Which: SME	0.0%	-				-		-	-	-	- :	2	2	-		-	ı —
andesbank Baden-Württemberg	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	287	2	-	-	-	- 10			-		-	1
	Retail - Qualifying Revolving		-	-	-	-		-	-	-	-				-		-	1
	Retail - Other Retail		-	-	-	-	6,108	229	-	-	-	- 4,58	27	5	-		- (////////////////////////////////////	1
	Retail - Other Retail - Of Which: SME		-	-	-	-	1,314	60	-	-	-	- 982	2	00	-		-	1
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	2	-	-	-	-		-		-		-	ı
	Equity		1,110		-	-	394	-	2,115	-	-	- 39-	-		-		-	,
	Securitisation		12,867	-	-	-	1,440	-	2,150	-	-	- 1,91	-		172		-	1
	Other non-credit obligation assets		2,133	2	-	-	165	-	2,131	-	-	- 4	-		-		-	
	TOTAL		187,401	5,073	0	0	110,883	548	58,888	0	0 0	18,976	67	76 -	2,153	-	0 -	
	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

		1 = 100 + 100 - 1		Exp	osure values (as o	f 31/12/201:	2) **				RWA (as of 31	/12/2012) **				Value adjus	stments and prov	isions (as o	f 31/12/2012) **	
		LTV % ** (as of 31/12/2012)	F-IRI	3	A-IRB		STA		F-IRB		A-IR	В	STA		F-IR	В	A-IR	В	ST	Α
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted E	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Default
	Central banks and central governments		37,945	70	-	-	14,609	-	-	-	-	-	8	-		-		-		
	Institutions		11,969	6	-	-	59,542	5	1,242	-		-	796	1		9		-		
	Corporates		61,424	3,190	-	-	5,381	148	31,140	-	-	-	4,991	167		1,516		-		
	Corporates - Of Which: Specialised Lending		9,204	447	-		-		5,276		-	-	-			119		-		
	Corporates - Of Which: SME		5,929	180	-		1,344	37	3,231		-	-	1,285	35	5	62		-		
	Retail		-	-	-	-	14,981	222	-	-		-	8,617	265	i	-		-		
	Retail - Secured on real estate property	71.9%	-		-		8,921		-		-		4,073			-		-		
	Retail - Secured on real estate property - Of Which: SME	0.0%	-				-		-			-				-		-		
	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	1	-	-		-	-	-			-		-		â .
Germany	Retail - Qualifying Revolving		-		-		-		-	-	-		-			-		-		
	Retail - Other Retail		-	-	-	-	6,060	222	-		-	-	4,543	265	i	-		-		
	Retail - Other Retail - Of Which: SME				-		1,313	60					982	29		-		-		<i>a</i>
	Retail - Other Retail - Of Which: non-SME		-	-	-		-	-	-	-	-	-	-			-		-		À
	Equity		368		-	-	182		731	-	-		182			-		-		
	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	-	
	Securitisation and re-securitisations positions deducted from capital *		-		-		-		-	-	-	-	-			-		-		

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

				Expo	osure values (as of 31/	12/2012) **					RWA (as of 31/12/2012) *			Value adjus	stments and provisions (as of 31/12/2012) **
interparty Country (1)		LTV % ** (as of 31/12/2012)	F-IR	В	A-IRB		STA		F-IRB		A-IRB	STA	F-IF	В	A-IRB	STA
			Non-defaulted	Defaulted	Non-defaulted Defa	ulted Non-del	aulted Defa	ulted N	lon-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted Non-defaulted	Defaulted	Non-defaulted Defaul	ited Non-defaulted Defa
	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		-
	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	-		-
	Retail - Secured on real estate property	87.1%	-	-	-	-	19	-	-	-	-	- 9	-	-		-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-	-		-	-		-
U.S.	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	0	-	-	-	-		- /////////////////////////////////////	-		-
0.3.	Retail - Qualifying Revolving		-		-	-	-	-	-				- /////////////////////////////////////	-		-
	Retail - Other Retail		-		-	-	9	2		-	-	- 7	3	-		-
	Retail - Other Retail - Of Which: SME		-	-	-		-	-		-	-		- /////////////////////////////////////	-		-
	Retail - Other Retail - Of Which: non-SME		-		-	-	-		-	-	-		- /////////////////////////////////////	-		-
	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 *		-			-	-	-	-				- /////////////////////////////////////	-		- /////////////////////////////////////

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

		. =	Exp	osure values (as of 31/12/201	2) **		RWA (as of 31/12/2012) **		Value adjus	tments and provisions (as	of 31/12/2012) **
lı C		LTV % ** (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 Defaulte	d Non-defaulted Defaulted
	Central banks and central governments		142 -		62 -				-		-
	Institutions		7,307 -		1 -	1,229 -		0 -	-		-
	Corporates		1,897 55		60 12	744 -		26 18	8 43		-
	Corporates - Of Which: Specialised Lending		480 -			288 -			-		-
	Corporates - Of Which: SME				7 -				-		-
	Retail				14 1			8 1	-		-
	Retail - Secured on real estate property	77.4%			9 -			4 -	-		-
	Retail - Secured on real estate property - Of Which: SME	0.0%							-		-
11.50 1180 1100	Retail - Secured on real estate property - Of Which: non-SME	0.0%			1 -				-		-
United Kingdom	Retail - Qualifying Revolving								-		-
	Retail - Other Retail				5 1			4 1	-		-
	Retail - Other Retail - Of Which: SME								-		-
	Retail - Other Retail - Of Which: non-SME								-		-
	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 *								-		-

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

				Expo	sure values (as of 31/12/20	12) **				RWA (as of 31	1/12/2012) **		Va	lue adjustments and provision	ns (as of 31/12/2012) **
erparty Country (1)		LTV % ** (as of 31/12/2012)	F-IR	В	A-IRB	STA		F-IRE	3	A-IR	₹B	STA	F-IRB	A-IRB	STA
			Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted D	efaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulte	ed Non-defaulted [Defaulted Non-defaulted De	efaulted Non-defaulted D
	Central banks and central governments		138	-		89		-	-	-	-	-	-	-	-
	Institutions		6,413	-		8		582	-	-	-	-	-	-	-
	Corporates		1,425	23		57	3	637	-	-	-	16	4	2	-
	Corporates - Of Which: Specialised Lending		690	-		-	-	408	-	-	-		- (////////////////////////////////////	-	- (////////////////////////////////////
	Corporates - Of Which: SME		3	-		13	-	2	-	-	-	5	- (////////////////////////////////////	-	- (////////////////////////////////////
	Retail		-	-		26	2	-	-	-	-	14	3	-	-
	Retail - Secured on real estate property	68.9%	-	-		16		-	-		-	7	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-		-	-	-		-	-	-	-	-	-
France	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-		0				-	-		-	-	-
riance	Retail - Qualifying Revolving		-	-		-				-	-	-	-	-	-
	Retail - Other Retail		-	-		10	2	-	-	-	-	7	3	-	-
	Retail - Other Retail - Of Which: SME		-	-		-					-	-	-	-	-
	Retail - Other Retail - Of Which: non-SME		-	-		-	-	-		-	-	-	-	-	-
	Equity		-	-		-	-	-	-	-	-	-	-	-	-
	Securitisation		29	-		25	-	44		-		5	-	-	-
	Other non-credit obligation assets		-	-	-	-	-		-	-	-	-	-	-	-
	TOTAL		8,005	23	0 0	206	5	1,263	0	0	0	35	7 -	2 -	0 -
	Securitisation and re-securitisations positions deducted from capital *		-	-				-		-		-	-	- /////////////////////////////////////	- /////////////////////////////////////

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

			Ехр	posure values (as of 31)	2/2012) **			RWA (as of 31/1	12/2012) **				Value adjus	tments and prov	isions (as of	31/12/2012) **	
li C R Spain		LTV % ** (as of 31/12/2012)	F-IRB	A-IRB	S	ГА	F-IRB	A-IRB	3	STA		F-IRI	3	A-IR	В	ST	ΓA
			Non-defaulted Defaulted	Non-defaulted Defa	ulted Non-defaulted	i Defaulted	Non-defaulted Defaulted	d Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		705 4	-	- 70	0 -	417		-	-	-		-		-		
	Institutions		1,844 -	-	-		494		-	-	-		-		-		
	Corporates		642 165	i -	-	9 23	356		-	9	34		80		-		
	Corporates - Of Which: Specialised Lending		620 -	-	-		341			-							
	Corporates - Of Which: SME		22 -	-	-		-						16		-		
	Retail			-	-	7 -	-		-	4	-		-		-		
	Retail - Secured on real estate property	85.0%		-	-	5 -	-		-	3	-		-		-		
	Retail - Secured on real estate property - Of Which: SME	0.0%		-	-		-		-	-	-		-		-		
Spain	Retail - Secured on real estate property - Of Which: non-SME	0.0%		-	-		-			-			-		-		
Орані	Retail - Qualifying Revolving			-			-			-			-		-		
	Retail - Other Retail			-	-	2 -	-		-	1	-		-		-		
	Retail - Other Retail - Of Which: SME			-	-					-			-		-		
	Retail - Other Retail - Of Which: non-SME			-	-	-	-			-			-		-		
	Equity			-	-		-			-			-		-		
	Securitisation		298 -	-	- 50	0 -	114		-	264	-		-		-		
	Other non-credit obligation assets			-	-	-	-	-	-	-	-		-		-		
	TOTAL		3,489 169	0	1,21	6 23	1,381 0	0	0	277	34	-	80	-	0	-	
	Securitisation and re-securitisations positions deducted from capital *			-	-	-	-			-			-		-		

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

		.=		Expo	sure values (as	of 31/12/2012)					RWA (as of 31	/12/2012) **				Value adjust	ments and provis	sions (as of 3	1/12/2012) **
terparty Country (1)		LTV % ** (as of 31/12/2012)	F-IRE	3	A-IR	В	STA		F-IRB		A-IR	В	ST	Ą	F-IRE	3	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 [
	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	-		-		-	
	Retail - Secured on real estate property	75.4%	-	-		-	2	-	-	-			1	-		-		-	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-	-				-		-		-	
Italy	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-			-	0	-		-		-		-		-		-	
	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	-		- 1		- //	
	Retail - Other Retail		-	-		-	1	-	-	-	-	-	1	-		- 1		-	
	Retail - Other Retail - Of Which: SME		-		-	-		-		-	-	-		-		-		- //	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-		- 1		- //	
	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	-
	Securitisation and re-securitisations positions deducted from capital *	VIIIIIIIIIIIIIIII				-		-								-		- //	

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

		. =		Exposu	re values (as of 31	/12/2012) **				RWA (as of 3	1/12/2012) **				Value adjus	tments and prov	visions (as of	31/12/2012) **	
In Co		LTV % ** (as of 31/12/2012)	F-IRB		A-IRB		STA		F-IRB	A-II	RB	STA		F-IRI	3	A-IR	В	ST	A
			Non-defaulted Defau	ilted N	Non-defaulted Def	aulted No	ion-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	l Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulte
	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	-		-		-		
	Retail - Secured on real estate property	87.5%	-	-	-	-	3					2	-		-		-		
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-				-	-		-		-		
Netherlands	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-				-	-		-		-		
	Retail - Qualifying Revolving		-	-	-	-						-	-		-		-		
	Retail - Other Retail		-	-	-	-	1					1	-		-		-		
	Retail - Other Retail - Of Which: SME		-	-	-	-	-										-		
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-					-	-		-		-		į.
	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	-	
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-						-					-		

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

		150000		Exp	oosure values (as	of 31/12/201	2) **				RWA (as of 31/12/20	12) **				Value adjus	tments and prov	isions (as of	31/12/2012) **	
terparty Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IRB		A-IRI	3	STA		F-IRE	3	A-IRB		ST.	\	F-IRE	В	A-IR	В	STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defa	aulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		159	-	-	-	4	-	-	-	-	-	-	-		-		-		
	Institutions		1,604	-	-		142	-	239	-	-	-	28	-		-		-		
	Corporates		1,057	6	-		118	6	445	-	-	-	99	7		4		-		
	Corporates - Of Which: Specialised Lending		-		-			-	43	-		-		-		-		-		
	Corporates - Of Which: SME		49	4	-		4		32	-	-	-				4		-		
	Retail		-		-	-	54	2	-	-	-	-	32	2		-		-		
	Retail - Secured on real estate property	83.3%	-		-		38	-	-	-	-	-	20	-		-		-		
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-		-	-	-	-	-	-				-		-		
Switzerland	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-								-							-		
SWILZGIIGIIG	Retail - Qualifying Revolving		-		-	-	-	-	-	-	-	-	-	-		-		-		
	Retail - Other Retail			-	-		16	2		-	-	-	12	2		-		-		
	Retail - Other Retail - Of Which: SME		-	-		-		-		-	-		-			-		-		
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	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	-	
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-		-		-		-		

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

			Exp	oosure values (as of 31/12/20	12) **		RWA (as of 31/12/2012)**	Value adjus	stments and provisions (as	s of 31/12/2012) **
unterparty Country (1)		LTV % ** (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 Defaul	ted Non-defaulted Defaulted	d Non-defaulted Defaulted	Non-defaulted Defaulte	ed Non-defaulted Defaulted
	Central banks and central governments		496 7		46 -	1 -	-		-		-
	Institutions		677 -		252 -	48 -	-	- 50	-		-
	Corporates		885 5		43 10	461 -	-	- 26 1	5 4		-
	Corporates - Of Which: Specialised Lending		92 5			44 -			- /////////////////////////////////////		-
	Corporates - Of Which: SME				4 10		-	1			-
	Retail				7		-	- 4	-		-
	Retail - Secured on real estate property	82.5%			5 -		-	- 3	-		-
	Retail - Secured on real estate property - Of Which: SME	0.0%					-		-		-
Austria	Retail - Secured on real estate property - Of Which: non-SME	0.0%					-		-		-
	Retail - Qualifying Revolving						-		- ////////////////////////////		-
	Retail - Other Retail				2 -		-	- 1	-		-
	Retail - Other Retail - Of Which: SME						-		- ///////////////////////		-
	Retail - Other Retail - Of Which: non-SME						-	-			-
	Equity						-		-		-
	Securitisation						-		-		-
	Other non-credit obligation assets		11 -			11 -	-		-		-
	TOTAL		2,069 12	0 0	348 10	521 0	0 0	80 1	5 - 4	- 0	-
	Securitisation and re-securitisations positions deducted from capital *								- /////////////////////////////////////		-

Notes and definitions

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

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

**As explained in the Guidelines

				Expo	sure values (as	of 31/12/2012) *					RWA (as of 31	/12/2012) **				Value adjustn	nents and provi	isions (as of 31	/12/2012) **	
terparty Country (1)		LTV % ** (as of 31/12/2012)	F-IR	В	A-IF	₹В	STA		F-IRE	3	A-IR	В	ST	A	F-IRE	3	A-IRE	3	STA	
		,	Non-defaulted	Defaulted	Non-defaulted	Defaulted N	lon-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulte
	Central banks and central governments		133	-		-		-	156	-		-	-	-		-		-		
	Institutions		500	-		-		-	130	-	-	-	-			0		- //		
	Corporates		148	-		-	43	-	129	-		-	48	-		0		-		
	Corporates - Of Which: Specialised Lending		101	-		-		-	124		-	-	-			0		- //		
	Corporates - Of Which: SME		-	-	•	-			-		-		-			-		- //		
	Retail		-	-	-	-	1	-	-	-	-	-	-	-		-		- 📗		
	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		-	-	-	-	-	-		-		- //		
Ireland	Retail - Qualifying Revolving		-	-		-	-		-	-	-		-			-		- //		
	Retail - Other Retail		-	-	-	-	1	-	-	-	-	-	-	-		-		- 📗		
	Retail - Other Retail - Of Which: SME		-	-		-							-			-		- //		
	Retail - Other Retail - Of Which: non-SME		-	-		-	-	-	-		-	-	-	-		-		-		
	Equity		-	-	-	-	7	-	-	-	-	-	7	-		-		- 📗		
	Securitisation		44	-		-	42	-	456	-		-	483	-		-		-		
	Other non-credit obligation assets		-	-		-	-	-	٠		•	-	-	-		-		-		
	TOTAL		825	0	0	0	93	0	871	0	0	0	538	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 Securifization exposure that is deducted from capital and is not included in RWA

**As explained in the Guidelines

		LTM 0/ ++ /6		Expos	sure values (as of 30/06	/2013) **				RWA (as of 30/06/2013	3) **			Value adjus	tments and provision	s (as of 30/06/2013) **	
All couterparty countries		LTV % ** (as of 30/06/2013)	F-IRE	В	A-IRB	S	ΓA	F-IRI	В	A-IRB	Si	A	F-IR	В	A-IRB	STA	TA .
			Non-defaulted	Defaulted	Non-defaulted Defaul	ted Non-defaulted	l Defaulted	Non-defaulted	Defaulted	Non-defaulted Defau	ulted Non-defaulted	Defaulte	d Non-defaulted	Defaulted	Non-defaulted Def	faulted Non-defaulted	Defaulted
	Central banks and central governments		43,503	123	-	- 17,00	в -	1,776	-	-	- 1	-		10		-	-
	Institutions		46,008	39	-	- 60,71	5 6	7,231	2	-	- 87	6	1	10		-	
	Corporates		74,964	4,399	-	- 7,98	2 280	39,032	-	-	- 7,40	3	41	1,658		-	24
	Corporates - Of Which: Specialised Lending		16,815	1,350		-		11,362	-	-	-	-		193		-	-
	Corporates - Of Which: SME		6,096	198	-	- 1,77	5 38	3,273	-	-	- 1,65	3	40	58		-	
	Retail		-	-	-	- 14,62	6 267	-	-	-	- 8,20) 2	62	-		-	1
	Retail - Secured on real estate property	71.0%	-	-	-	- 9,19	в 3	-	-	-	- 4,12	3	3	-		-	
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-			-	-	-		-	-		-		-	:
Landesbank Baden-Württemberg	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	- 31	3	-	-	-	- 10	9	3	-		- /////////////////////////////////////	
	Retail - Qualifying Revolving		-	-		-		-	-	-				-		- (////////////////////////////////////	<u> </u>
	Retail - Other Retail		-	-		- 5,42		-	-	-	- 4,07		59	-		-	1
	Retail - Other Retail - Of Which: SME		-	-		- 1,29	5 71	-	-	-	- 96	9 :	50	-		- /////////////////////////////////////	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	1 -	-	-	-	-	-		-		- (////////////////////////////////////	
	Equity		980	-	-	- 36		1,719	-	-	- 36	-		-		-	
	Securitisation		11,704	-	-	- 61	9 -	2,825	-	-	- 1,41	3 -		140		- /////////////////////////////////////	-
	Other non-credit obligation assets		2,325	2	-	- 14	7 -	2,325	2	-	- 4	1 -		-		-	:
	TOTAL		179,484	4,563	0 0	101,45	7 553	54,908	4	0 0	18,31	2 6	04 -	1,817	-	0 -	3
	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

		.=		Ехр	osure values (as o	of 30/06/201	3) **				RWA (as of 30)	06/2013) **				Value adjus	tments and prov	isions (as of	30/06/2013) **	
erparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRE	3	A-IRE	3	STA		F-IRB		A-IR	3	STA		F-IRE	3	A-IR	3	STA	À
			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	Defaulte
	Central banks and central governments		29,534	81	-	-	14,265	-	-	-	-	-	5	-		-		-		1
	Institutions		14,051	7	-		54,165	5	1,531		-		778	1		9		-		
	Corporates		58,427	3,056	-		5,682	134	29,462		-		5,340	143		1,424		-		1
	Corporates - Of Which: Specialised Lending		8,897	391	-		-		5,070		-	-	-			117		-		
	Corporates - Of Which: SME		6,073	198	-		1,692	37	3,262		-	-	1,620	40		58		-		
	Retail		-	-	-		14,105	254	-		-		7,978	251				-		
	Retail - Secured on real estate property	71.2%	-		-		8,724	-	-		-	-	3,943							
	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					-		
Germany	Retail - Qualifying Revolving		-	-	-		-	-	-	-	-	-	-	-				-		
	Retail - Other Retail		-		-	-	5,381	254	-	-	-	-	4,035	251		-		-		ı
	Retail - Other Retail - Of Which: SME		-			-	1,294	71					967	50		٠		-		
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-		-	-	-			-		-		ı
	Equity		242		-	-	166		272		-		166					-		
	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		
	Securitisation and re-securitisations positions deducted from capital *		-		-		-		-				-					-		

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

0

0

Exposure values (as of 30/06/2013) ** RWA (as of 30/06/2013) ** Value adjustments and provisions (as of 30/06/2013) ** LTV % ** (as of 30/06/2013) Counterparty Country (1) F-IRB A-IRB F-IRB A-IRB STA F-IRB A-IRB STA Non-defaulted Defaulted Non-defaulted Non-defaulted Defaulted Non-defaulted Non-defaulted Defaulted Non-defaulted 4,543 205 Central banks and central governments Institutions 3,836 31 1,306 5,801 880 424 11 3,752 392 95 Corporates 16 Corporates - Of Which: Specialised Lending 3,435 837 2,982 Corporates - Of Which: SME 17 Retail 29 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% U.S. Retail - Qualifying Revolving Retail - Other Retail 8 Retail - Other Retail - Of Which: SME

0

175

14,356

911

Notes and definition

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

Securitisation and re-securitisations positions deducted from capital *

Other non-credit obligation assets

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

Equity Securitisation

TOTAL

** As explained in the Guidelines

		. =	Ехр	osure values (as of 30/06/201	3) **		RWA (as of 30/06/2013) **		Value adjus	tments and provisions (as o	of 30/06/2013) **
ounterparty Country (1)		LTV % ** (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
	Central banks and central governments		137 -		59 -				-		
	Institutions		9,447 -		1 -	1,558 -		0 -	-	-	
	Corporates		1,024 31		65 1	441 -		36 2	25		
	Corporates - Of Which: Specialised Lending		454 -			270 -			-		
	Corporates - Of Which: SME				6 -				-		
	Retail				17 1			9 1	-		
	Retail - Secured on real estate property	77.7%			13 -			6 -	-		
	Retail - Secured on real estate property - Of Which: SME	0.0%							-		
United Kingdom	Retail - Secured on real estate property - Of Which: non-SME	0.0%			1 -			0 -	-		
United Kingdom	Retail - Qualifying Revolving								-	-	
	Retail - Other Retail				4 1			3 1	-		
	Retail - Other Retail - Of Which: SME								-	-	
	Retail - Other Retail - Of Which: non-SME								-	-	
	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 *								-	-	

68

727

13

619

5,678 0

22

431

19

95

0

0

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

				Expo	sure values (as of 30/06/20	113) **				RWA (as of 30	/06/2013) **		Va	lue adjustments and provisions	s (as of 30/06/2013) **
terparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRE	3	A-IRB	STA		F-IRE	3	A-IR	В	STA	F-IRB	A-IRB	STA
			Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulte	ed Non-defaulted D	efaulted Non-defaulted Def	aulted Non-defaulted De
	Central banks and central governments		149	-	-	- 89	-	14	-	-	-	-	-	-	-
	Institutions		7,458	-	-	- 65		769	•	-	-	-	-	-	-
	Corporates		907	20	-	- 57	2	438	-	-	-	8	3	4	-
	Corporates - Of Which: Specialised Lending		618	-	-			333	-	-	-	-	- (////////////////////////////////////	-	-
	Corporates - Of Which: SME		-	-	-	- 10		-		-		-	-	-	-
	Retail		-		-	- 24	2	-	-	-		13	2	-	-
	Retail - Secured on real estate property	75.3%	-	-	-	- 15	-	-		-	-	7	-	-	-
	Retail - Secured on real estate property - Of Which: SME	0.0%	-		-		-	-		-	-	-	-	-	-
France	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-		- 0				-	-	0	-	-	-
France	Retail - Qualifying Revolving		-	-	-					-	-		-	-	-
	Retail - Other Retail		-		-	- 9	2				-	6	2	-	-
	Retail - Other Retail - Of Which: SME		-	-	-		-				-		-	-	-
	Retail - Other Retail - Of Which: non-SME		-	-	-		-	-	-	-		-	-	-	-
	Equity		-	-				-		-	-	-	-	-	-
	Securitisation		59	-	-		-	48		-	-	-	-	-	-
	Other non-credit obligation assets		-		-		-			-	-	-	-	-	-
	TOTAL		8,573	20	0 0	236	4	1,269	0	0	0	21	5 -	4 -	0 -
	Securitisation and re-securitisations positions deducted from capital *		-	-				-		-	-		-	-	-

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

				Exp	osure values (as	of 30/06/2013)**				RWA (as of 30/06/	2013) **			Value adjus	tments and prov	isions (as of	30/06/2013) **	
Counterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IR	В	A-IRE	3	ST.	A	F-IRI	В	A-IRB		STA	F-IR	В	A-IRI	В	ST	ΓA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted D	efaulted	Non-defaulted Default	ed Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
	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	-	-	-	-	-	-	- /////////////////////////////////////	-		-		<i>a</i> -
	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%	-	-	-	-		-	-	-	-	-	-	-	-		-		-
Spain	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-		-		-		-	-		-	-	-		-		<u> </u>
Оран	Retail - Qualifying Revolving		-	-	-	-	-		-	-	-		-	- /////////////////////////////////////	-		-		
	Retail - Other Retail		-	-	-	-	1	-	-	-	-	-	1	-	-		-		0
	Retail - Other Retail - Of Which: SME		-	-		-		-		-	-		-	-	-		-		<u> </u>
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-	-		-		0
	Equity		-	-	-	-	-	-	-	-	-	-	-	-	-		-		
	Securitisation		39		-	-	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 *		-		-	-		-	-	-	-	-	-	-	-		-		-

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

				Exposure values	(as of 30/06/2013) **				R ¹	WA (as of 30/0	6/2013) **			Value adjust	tments and provis	ions (as of 30/0	6/2013) **
party Country (1)		LTV % ** (as of 30/06/2013)	F-IRE	3 А	4-IRB	STA		F-IRB		A-IRB		STA	F-II	₹B	A-IRB		STA
			Non-defaulted	Defaulted Non-default	ed Defaulted N	on-defaulted D	efaulted	Non-defaulted I	Defaulted N	on-defaulted	Defaulted N	lon-defaulted Del	aulted Non-defaulted	Defaulted	Non-defaulted	Defaulted No	on-defaulted D
	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%	-	-		-	-	-	-	-	-	-	-	-		- /////	
Italy	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 *						-		-				- /////////////////////////////////////	_		- /////	

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

		. =		Ехр	osure values (as	of 30/06/201	3) **				RWA (as of 30	/06/2013) **				Value adjus	tments and prov	risions (as of	30/06/2013) **	
Counterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IRB		A-IR	В	STA		F-IRB		A-IR	В	STA	١	F-IR	В	A-IR	В	ST.	A
			Non-defaulted E	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted De	efaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulte
	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	-		-		-		
	Retail - Secured on real estate property	92.2%	-	-		-	3		-		-	-	2	-		-		-		
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-	-	-	-	-		-		-	-		-		-		
Netherlands	Retail - Secured on real estate property - Of Which: non-SME	0.0%	-	-	-	-	-	-	-		-	-	-	-		-		-		
	Retail - Qualifying Revolving		-	-	-	-	-		-		-		-	-		-		-		
	Retail - Other Retail		-			-	1		-			-		-		-		-		
	Retail - Other Retail - Of Which: SME		-		-				-		-					-		-		
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Equity		-	-	-	-	-	-	-	-	-	-	-	-		-		-		
	Securitisation		16	-	-	-	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 *		-	-	-	-	-	-	-	-	-	-	-			-		-		

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

		1.5000.000		Exp	osure values (as o	of 30/06/201	13) **			R	RWA (as of 30/06/2013) **		Value	adjustments and prov	risions (as of	30/06/2013) **	
ounterparty Country (1)		LTV % ** (as of 30/06/2013)	F-IR	В	A-IRE	3	STA		F-IRB		A-IRB	STA	F-IRB	A-IR	В	STA	A
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defa	ulted	Non-defaulted Defaulte	ed N	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Def	aulted Non-defaulted	Defaulted	Non-defaulted	Defaulted
	Central banks and central governments		165	-	-	-	-	-	-	-		-		-	-		
	Institutions		1,049	-	-	-	232	-	162	-		46 -		-	-		
	Corporates		1,036	5	-	-	85	6	429	-		63 7		4	-		
	Corporates - Of Which: Specialised Lending		-		-		-	-	39	-				-	-		
	Corporates - Of Which: SME		-		-	-	4	-		-				- (////////////////////////////////////	-		
	Retail		-	-	-		54	2	-	-		33 2		-	-		
	Retail - Secured on real estate property	81.5%	-	-	-		37	-	-	-		20 -		-	-		
	Retail - Secured on real estate property - Of Which: SME	0.0%	-	-	-		-	-	-	-				-	-		
Switzerland	Retail - Secured on real estate property - Of Which: non-SME	0.0%						-						- \	-		
OWILLONIANA	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-				- /////////////////////////////////////	-		
	Retail - Other Retail		-	-	-	-	17	2	-	-		13 2		-	-		
	Retail - Other Retail - Of Which: SME		-		-	-	-							- (////////////////////////////////////	-		
	Retail - Other Retail - Of Which: non-SME		-	-	-		-	-	-	-				- \////////////////////////////////////	-		
	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	-	
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-				-	-		

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

		1.710/ 11/11/11	Exp	posure values (as of 30/06/2	013) **		RWA (as of 30/06/2013) **		Value adjus	tments and provisions (as o	f 30/06/2013) **
Counterparty Country (1)		LTV % ** (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 Defaulte	d Non-defaulted Defaulted	Non-defaulted Defaulted	d Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted
	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%		-					-	-	-
Austria	Retail - Secured on real estate property - Of Which: non-SME	0.0%		-					-	-	
	Retail - Qualifying Revolving			-					-	-	
	Retail - Other Retail			-	- 1			1 -	-	-	
	Retail - Other Retail - Of Which: SME			-					-	-	-
	Retail - Other Retail - Of Which: non-SME			-					-	-	
	Equity			-					-	-	-
	Securitisation			-					-	-	-
	Other non-credit obligation assets			-	- 25	- 25			-	-	-
	TOTAL		2,060	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

				Exp	osure values (as	of 30/06/201	3) **				RWA (as of 30/06/20	113) **				Value adjustme	ents and provi	sions (as of	30/06/2013) **
interparty Country (1)		LTV % ** (as of 30/06/2013)	F-IR	В	A-IR	В	STA		F-IR	В	A-IRB		STA		F-IR	В	A-IRE		STA
		30/30/2010/	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defa	aulted l	Non-defaulted	Defaulted	Non-defaulted	Defaulted 1	Non-defaulted	Defaulted	Non-defaulted Defaulte
	Central banks and central governments		102	-	-	-	-	-	93	-	-	-	-	-		-		-	
	Institutions		428	-	-	-	-	-	95	-	-	-	-	-		0		-	
	Corporates		124	-	-	-	79	-	145	-	-	-	79	-		1		-	
	Corporates - Of Which: Specialised Lending		95	-	-	-	-	-	139	-	-	-		-		0		-	
	Corporates - Of Which: SME		-		-		-		-		-	-				-		-	
	Retail		-	-	-	-	1	-	-	-	-	-	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			-		-	
Ireland	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	-		- 1		-	
	Retail - Other Retail		-	-	-	-	1	-	-	-	-	-				-		-	
	Retail - Other Retail - Of Which: SME		-		-		-		-	-	-	-		-		-		-	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-		- 1		-	
	Equity		-	-	-	-	-	-	-	-	-	-	-	-		-		-	
	Securitisation		48	-	-	-	41	-	444	-	-	-	471	-		-		-	
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		-		-	
	TOTAL		702	0	0	0	122	0	777	0	0	0	550	0	-	1	-	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 Securifization exposure that is deducted from capital and is not included in RWA

**As explained in the Guidelines

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

(in million Euro)

	31/12	/2012	30/06	/2013
		EXPOSURE	TOTAL RISK AMO	
	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

Country / Region Country / R	
Country Region Country Region Of which: Ioans and advances Of which: FVO designated at fair value through profit&loss) banking book FVO designated at fair value through profit&loss) banking book FVO Of which: Financial assets Net position at fair values Country with positive fair value Country with positive fair value Net position at fair values Country with positive fair value Net position at fair values Country with positive fair value Net position at fair values Country with positive fair value Net position at fair values Net position at fair value Net position Net po	「SOVEREIGN SURES ⁽³⁾ f balance sheet)
Sam - 1Y 1 1 2Y 1 2Y 3 3 3 3 3 3 3 3 3	on at fair values with positive fair terivatives with te fair value)
1	0
1	0
Total Sign - 1yr Sign - 1	-40
SY - 10Y	0
[10Y - more] 13 13 13 0 0 0 0 Total 68 13 68 52 0 2 0 [0 - 3M] 0 0 0 0 0 0 0 [3M - 1Y] 0 0 0 0 0 0 0 [1Y - 2Y] 0 0 0 0 0 0 0 [2Y - 3Y] 0 0 0 0 0 0 0 [3Y - 5Y] 0 0 0 0 0 0 0 [5Y - 10Y] 25 0 0 0 0 0 0 [10Y - more] 49 0 0 0 49 0 [0 - 3M] 0 0 0 0 0 0 [3M - 1Y] 0 0 0 0 0 0 0	0
Total 68	-7
[0-3M] [3M-1Y] [1Y-2Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more] Total [0-3M] [0-3	0
[3M-1Y] 0 </td <td>-47 0</td>	-47 0
[1Y-2Y] Belgium 0 <	0
[2Y-3Y] Belgium 0 0 0 0 0 0 [3Y-5Y] 0 0 0 0 0 0 [5Y-10Y] 25 0 0 0 0 0 [10Y-more] 49 0 0 49 0 Total 74 0 49 0 0 49 [0-3M] 0 0 0 0 0 [3M-1Y] 0 0 0 0 0	0
[3Y - 5Y] Beiglum 0	-1
[5Y - 10Y] 25 0 <td< td=""><td>1</td></td<>	1
[10Y - more] 49 0 49 0 49 0 Total 74 0 49 0 0 49 0 [0-3M] 0 0 0 0 0 0 0 [3M-1Y] 0 0 0 0 0 0 0	-5
Total 74 0 49 0 0 49 0 [0-3M] 0 0 0 0 0 0 0 [3M-1Y] 0 0 0 0 0 0 0	0
[0-3M] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	-5
	0
	0
[1Y-2Y] 0 0 0 0 0 0 0 0	0
[2Y-3Y] Bulgaria 0 0 0 0 0 0 0	0
[3Y-5Y] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	-1
[5Y - 10Y] 0 0 0 0 0 0	-1
[10Y - more] 0 0 0 0 0 0	0
Total 0 0 0 0 0 0 [0-3M] 0	-2
[3M-1Y] 0 0 0 0 0 0 0 0	0
[3M-17] 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
12 2 2 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	-9
[3Y-5Y] Cyprus 0 0 0 0 0 0 0	1
[5Y-10Y] 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

I andeshank	Baden-Württemberg
Landosbank	Daden-wantenberg

(in million Euro)									
			ET LONG EXPOSURES ue gross of provisions) (1)	(gross exposures	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt t a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity	V Country / Region		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]		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]	Czech Republic	0	0	0	0	0	0	0	-3
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		18 0	0	18 0	18	0	0	0	0
[10Y - more] Total		76	0	76	76	0	0	0	- 3
[0 - 3M]		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]	Denmark	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]		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]	Estonia	0	0	0	0	0	0	0	0
[3Y - 5Y]	20101110	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]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Finland	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
							•	•	

(in million Euro)									
Decided Metasite			et LONG EXPOSURES to gross of provisions) (1)	(gross exposure:	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity	Country / Region		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]		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]	France	0	0	0	0	0	0	0	0
[3Y - 5Y]	France	0	0	0	0	0	0	0	-8
[5Y - 10Y]	1	11	0	0	0	0	0	0	2
[10Y - more]	I	110	0	103	0	0	103	0	0
Total		122	0	104	0	0	104	0	-8
[0 - 3M]		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] [3Y - 5Y]	Germany	1,733 1,991	556 1,130	1,733 1,914	956 493	0	221 291	68 47	0
[5Y - 10Y]		2,567	1,130	2.547	493	123	688	259	-1
[10Y - more]		6,489	5,653	6,386	47	461	268	1,773	0
Total		39,293	13,542	39,093	2,511	712	9,630	2,496	-11
[0 - 3M]		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	0
[3Y - 5Y]	Greece	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]		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]	Hungary	0	0	0	0	0	0	0	0
[3Y - 5Y]	0 ,	24	0	24	24	0	0	0	1
[5Y - 10Y]		0	0	0	0	0	0	0	-1
[10Y - more] Total		0 24	0	0 24	0 24	0	0	0	0 -11
IUIAI		24	U	24	24	U	U	U	-11

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure:	s (long) net of cash short po	EECT POSITIONS positions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region		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]		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]	Iceland	0	0	0	0	0	0	0	-1
[3Y - 5Y]	iceiana	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]		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]	Ireland	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	0	-11 0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]		128	0	26	26	0	0	0	-7
[2Y - 3Y]		966	0	153	153	0	0	0	-34
[3Y - 5Y]	Italy	252	0	58	58	0	0	0	- 54 -6
[5Y - 10Y]		527	0	527	527	0	0	0	-6
[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]		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]	1 -62-	0	0	0	0	0	0	0	0
[3Y - 5Y]	Latvia	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	Ö

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposures	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity	Country / Region		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]		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]	Liechtenstein	0	0	0	0	0	0	0	0
[3Y - 5Y]	Licontonicon	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 - 3M]		0 50	0	0 50	0 50	0	0	0	0
[0 - 3W] [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]	Lithuania	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	0	-2
[0 - 3M]		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]	Luxembourg	0	0	0	0	0	0	0	0
[3Y - 5Y]	· ·	0	0	0	0	0	0	0	0
[5Y - 10Y] [10Y - more]		0		0	0	0	0	0	0
Total		1	0	1	0	0	1	0	0
[0 - 3M]		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]	Malta	0	0	0	0	0	0	0	0
[3Y - 5Y]	Malta	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

(in million Euro)				-					
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure:	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	o other counterparties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity	Country / Region		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]		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]	Netherlands	32	0	32	32	0	0	0	0
[3Y - 5Y]	Netrienanus	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]		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]	Norway	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]		218	0	218	218	0	0	0	0
[3M - 1Y] [1Y - 2Y]		0	0	0	0	0	0	0	-2 -5
[2Y - 3Y]		1	0	1	0	0	1	0	-5 -1
[3Y - 5Y]	Poland	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]		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]	Dortural	0	0	0	0	0	0	0	-23
[3Y - 5Y]	Portugal	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

DE019 esbank Baden-Württemberg

		Landesbank Baden-V

(in million Euro)									
			CT LONG EXPOSURES are gross of provisions) (1)	(gross exposures	(long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity	Country / Region		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]		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]	Romania	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]		0	0	0	0	0	0	0	-1 -2
[10Y - more]	•	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-3
[0 - 3M]		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]	Slovakia	1	0	1	0	1	0	0	0
[3Y - 5Y]	Ciovania	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 - 3M]		86 0	0	86 0	85	1	0	0	-3 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]	Slovenia	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]		26	0	26	26	0	0	0	0
[3M - 1Y]		41	0	41	41	0	0	0	0
[1Y - 2Y] [2Y - 3Y]		0 1,031	0	0 34	0 23	0	0	0	-31
[2Y - 3Y] [3Y - 5Y]	Spain	1,031	10	23	23	0	0	0	-31 -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	Ŏ	Ö	0	-80

	ountry / Region		of which: loans and	(gross exposures	s (long) net of cash short po	a maturity matching) (1) of which: FVO (designated at fair value		DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) Net position at fair values
V Cot						(designated at fair value			Net position at fair va <u>lues</u>
[0 - 3M 1						through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	(Derivatives with positive fair value + Derivatives with negative fair value)	(Derivatives with positive fair value + Derivatives with negative fair value)
1 [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] Sw	Sweden	1	0	1	0	0	0	0	0
[3Y - 5Y]	L	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 0	1	0	0	0	0	0
[0 - 3M] [3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	F	0	0	0	0	0	0	0	0
T 01/ 01/1		0	0	0	0	0	0	0	0
[3Y - 5Y] United	ed Kingdom	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	-1
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	L	0	0	0	0	0	0	0	0
[1Y - 2Y]	L	0	0	0	0	0	0	0	0
[2Y - 3Y] Aus	Australia	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] Total	-	0 1	0 0	0 1	0 0	0 0	0 1	0 0	0 0
[0 - 3M]		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
[2V - 2V]	⊩	0	0	0	0	0	0	0	0
[3Y - 5Y] Ca	Canada	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	Ů	0	0	Ö

(in million Euro)									
			T LONG EXPOSURES the gross of provisions) (1)	(gross exposures	s (long) net of cash short po	ECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		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]		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]	Hong Kong	0	0	0	0	0	0	0	0
[3Y - 5Y]	3 3 3	0	0	0	0	0	0	0	0
[5Y - 10Y]	1	0	0	0	0	0	0	0	0
[10Y - more] Total		0 0	0	0 0	0	0	0 0	0	0
[0 - 3M]		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]	lonon	0	0	0	0	0	0	0	0
[3Y - 5Y]	Japan	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]		1	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y] [2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	U.S.	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
[0 - 3M]		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]	Switzerland	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] Total		0 344	0 344	0 344	0	0	0	0	0
Iotal		344	344	344	U	U	U	U	U

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure:	s (long) net of cash short po	RECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity	Country / Region		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]		6	0	6	6	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Other advanced	0	0	0	0	0	0	0	0
[2Y - 3Y]	economies non	0	0	0	0	0	0	0	0
[3Y - 5Y]	EEA	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] [3M - 1Y]		0	0	0	0	0	0	0	-2
[1Y - 2Y]	Other Central	0	0	0	0	0	0	0	<u>-2</u> -1
[2Y - 3Y]	and Eastern	0	0	0	0	0	0	0	0
[3Y - 5Y]	Europe	0	0	0	0	0	0	0	0
[5Y - 10Y]	countries non	0	0	0	0	0	0	0	1
[10Y - more]	EEA	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	Ö	0	-2
[0 - 3M]		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]	Middle East	0	0	0	0	0	0	0	0
[3Y - 5Y]	Wildale Last	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]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Latin America	0	0	0	0	0	0	0	0
[2Y - 3Y] [3Y - 5Y]	and the	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]	Caribbean	0	0	0	0	0	0	0	0
[5Y - 10Y] [10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
Iotai		U	U	U	U	U	U	U	U T

Landesbank Baden-Württemberg

(in million Euro)

Decidual Metarity			ET LONG EXPOSURES to gross of provisions) (1)	(gross exposures	s (long) net of cash short po	EECT POSITIONS solutions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		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]		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]	A C-1	2	2	2	0	0	0	0	0
[3Y - 5Y]	Africa	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]	•	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	Ō	-157
[2Y - 3Y]	Others	0	0	0	0	0	0	0	0
[3Y - 5Y]	Ouieis	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	-157

TOTAL EEA 30	47,008	13,683	43,386	6,457	714	9,829	2,496	-298
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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.

(in million Euro)									
			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	
Residual Maturity ↓	Country / Region		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]		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]	Austria	0	0	0	0	0	0	0	0
[3Y - 5Y]	7 tastila	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]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	<u>0</u> -1
[21 - 31] [3Y - 5Y]	Belgium	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]		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]	Bulgaria	0	0	0	0	0	0	0	0
[3Y - 5Y]	Bulgaria	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]		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]	Cyprus	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] Total		0 13	0	0 13	0 13	0	0	0	- 7
TULAI		13	U	13	13	U	U	U	-1

(in million Euro)									
			ET LONG EXPOSURES the gross of provisions) (1)	(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity	Country / Region		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]		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]	Czech Republic	0	0	0	0	0	0	0	-3
[3Y - 5Y]	Ozech Republic	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]		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]	Denmark	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
[10Y - more] Total		0	0	0	0 0	0 0	0 0	0 0	0 -12
[0 - 3M]		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]	l _ [0	0	0	0	0	0	0	-3
[3Y - 5Y]	Estonia	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]		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]	Finland —	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

(in million Euro)									
Residual Maturity			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short p	EECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		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]		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]	France	0	0	0	0	0	0	0	-6
[3Y - 5Y]	Tance	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] [3M - 1Y]		2,653 6.101	800 2,772	2,653 6.101	145 309	21 0	1,708 2,998	-2 52	0
[3M - 1Y] [1Y - 2Y]		15,976	503	15,591	535	0	2,998	97	0
[2Y - 3Y]		1,299	440	1.252	524	59	288	47	0
[3Y - 5Y]	Germany	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]		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]	Greece	0	0	0	0	0	0	0	0
[3Y - 5Y]	Greece	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]		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]	Hungary	17	0	17	17	0	0	0	34
[3Y - 5Y]	3 7	6	0	6	6	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-1
[10Y - more]		0	0	0 23	0	0	0	0	0
Total		23	0	23	23	U	U	U	33

(in million Euro)									
	Country / Region		ET LONG EXPOSURES the gross of provisions) (1)	(gross exposure	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt t a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓			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]		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]	Iceland	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] Total		0	0	0 0	0	0	0 0	0	0
[0 - 3M]		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]	Ireland	0	0	0	0	0	0	0	0
[3Y - 5Y]	ireiand	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]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-6
[1Y - 2Y] [2Y - 3Y]		26 51	0	26 51	26 51	0	0	0	<u>4</u> -29
[3Y - 5Y]	Italy	579	0	579	579	0	0	0	- <u>-29</u> -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	0	-40
[0 - 3M]		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]	Latvia	0	0	0	0	0	0	0	0
[3Y - 5Y]	Lattia	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		74 105	74	74 105	0	0	0	0	0
Total		105	74	105	31	U	U	U	0

(in million Euro)									
			et LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short p	EECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	
Residual Maturity	Country / Region		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]		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]	Liechtenstein	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 - 3M]		0	0	0	0	0	0	0	0 -2
[0 - 3M] [3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	1.50	0	0	0	0	0	0	0	0
[3Y - 5Y]	Lithuania	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	-2
[0 - 3M]		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] [3Y - 5Y]	Luxembourg	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]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Malta –	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

(in million Euro)									
Residual Maturity			CT LONG EXPOSURES ue gross of provisions) (1)	(gross exposure	s (long) net of cash short po	EECT POSITIONS ositions of sovereign debt a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		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]		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]	Netherlands	32	0	32	32	0	0	0	0
[3Y - 5Y]	Ttotrioriariae	5	0	5	0	0	5	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	-5
[10Y - more] Total		0	0	0 37	0 32	0	0	0	0 -15
[0 - 3M]		37 0	0	0	0	0	5 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]	Norway	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]		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]	Poland	19	0	19	18	0	1	0	-1
[3Y - 5Y]		0 39	0	0 39	0 19	0	0 20	0	<u>-1</u> -1
[5Y - 10Y] [10Y - more]		0	0	0	0	0	0	0	0
Total		58	0	58	37	0	21	0	-10
[0 - 3M]		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]	Portugal	0	0	0	0	0	0	0	0
[3Y - 5Y]	Fortugal	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

(in million Euro)									
Residual Maturity			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		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]		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]	Romania	0	0	0	0	0	0	0	0
[3Y - 5Y]	rtomania	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
[0 - 3M] [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]	Slovakia	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]		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]	Slovenia	0	0	0	0	0	0	0	0
[3Y - 5Y]		1 0	0	1 0	0	1 0	0	0	0
[5Y - 10Y] [10Y - more]		0		0	0	0	0	0	0
Total		1	0 0	1	0	1	0	0	0
T 0 - 3M 1		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]	Cn-:-	9	9	9	0	0	0	0	-24
[3Y - 5Y]	Spain	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

(in million Euro)									
			ET LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short p	EECT POSITIONS positions of sovereign debt to a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Country / Region		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]		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]	Sweden	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]		0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]		0 60	0	0 60	0	0	0 60	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	United Kingdom	0	0	0	0	0	0	0	0
[5Y - 10Y]	1	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]		0	0	0	0	0	0	0	0
[3M - 1Y]	1	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]	Australia	0	0	0	0	0	0	0	0
[5Y - 10Y]	1	0	0	0	0	0	0	0	0
[10Y - more]	1	0	0	0	0	0	0	0	0
Total		1	0	1	0	0	0	0	0
[0 - 3M]		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]	Canada	0	0	0	0	0	0	0	0
[3Y - 5Y]	Canada	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

DE019 desbank Baden-Württemberg

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(in million Euro)									
↓ Region			CT LONG EXPOSURES are gross of provisions) (1)	(gross exposure	s (long) net of cash short po	EECT POSITIONS ositions of sovereign debt a maturity matching) (1)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	
	Country / Region		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]		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]	Hong Kong	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] Total		0	0	0 0	0	0 0	0	0 0	0
[0 - 3M]		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]	Japan	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]		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] [3Y - 5Y]	U.S.	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]		113	0	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
[0 - 3M]		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]	Switzerland	54	54	54	0	0	0	0	0
[3Y - 5Y]	Owitzerianu	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	0

(in million Euro)									
Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt to 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]		15	0	15	15	0	0	0	0
[3M - 1Y]		6	0	6	6	0	0	0	0
[1Y-2Y]	Other advanced	0	0	0	0	0	0	0	0
[2Y - 3Y]	economies non	0	0	0	0	0	0	0	0
[3Y - 5Y]	EEA	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	0	21 0	21	0	0	0	0 -2
[0 - 3M] [3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Other Central	0	0	0	0	0	0	0	0
[2Y - 3Y]	and eastern	0	0	0	0	0	0	0	0
[3Y - 5Y]	Europe	0	0	0	0	0	0	0	0
[5Y - 10Y]	countries non	0	0	0	0	0	0	0	0
[10Y - more]	EEA	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-2
[0 - 3M]		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]	Middle East	0	0	0	0	0	0	0	0
[3Y - 5Y]	Wilddio Edot	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	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] [3Y - 5Y]		0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]	Caribbean	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
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5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE019 Landesbank Baden-Württemberg

(in million Eu	ro)
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Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		(gross exposure	s (long) net of cash short p	RECT POSITIONS ositions of sovereign debt to 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]		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]	Africa	1	1	1	0	0	0	0	0
[3Y - 5Y]	Allica	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]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-125
[1Y - 2Y]	Others	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	-125

TOTAL EEA 30	40,069	12,691	39,601	5,731	449	8,388	2,048	-223
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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

(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