

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

2015 EU-wide Transparency Exercise Capital

CRR / CRDIV DEFINITION OF CAPITAL	As of 31/12/2014	As of 30/06/2015	COREP CODE	REGULATION
OWN FUNDS	16,315	16,550	CA1 {1}	Articles 4(118) and 72 of CRR
COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	12,015	12,135	CA1 {1.1.1}	Article 50 of CRR
Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	11,724	11,724	CA1 {1.1.1.1}	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
Retained earnings	654	768	CA1 {1.1.1.2}	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
Accumulated other comprehensive income	227	352	CA1 {1.1.1.3}	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
Other Reserves	0	0	CA1 {1.1.1.4}	Articles 4(117) and 26(1) point (e) of CRR
Funds for general banking risk	0	0	CA1 {1.1.1.5}	Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR
Minority interest given recognition in CET1 capital	0	0	CA1 {1.1.1.7}	Article 84 of CRR
Adjustments to CET1 due to prudential filters	-315	-321	CA1 {1.1.1.9}	Articles 32 to 35 and 36 (1) point (I) of CRR
(-) Intangible assets (including Goodwill)	-489	-504	CA1 {1.1.1.10 + 1.1.1.11}	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR $$
(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-491	-475	CA1 {1.1.1.12}	Articles 36(1) point (c) and 38 of CRR
(-) IRB shortfall of credit risk adjustments to expected losses	-113	-231	CA1 {1.1.1.13}	Articles 36(1) point (d), 40 and 159 of CRR
(-) Defined benefit pension fund assets	0	0	CA1 {1.1.1.14}	Articles 4(109), 36(1) point (e) and 41 of CRR
(-) Reciprocal cross holdings in CET1 Capital	0	0	CA1 {1.1.1.15}	Articles 4(122), 36(1) point (g) and 44 of CRR
(-) Excess deduction from AT1 items over AT1 Capital	0	0	CA1 {1.1.1.16}	Article 36(1) point (j) of CRR
(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	CA1 {1.1.1.17 to 1.1.1.21}	Articles 4(36), 36(1) point (k) (i) and 89 to 31 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point k) (iii) and 379(3) of CRR; Articles 36(1) point k) (v) and 153(4) of CRR.
Of which: from securitisation positions (-)	0	0	CA1 {1.1.1.18}	Articles 36(1) point (k) (iii), 243(1) point (b), 244(1) point (b) and 258 of CRR
(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	CA1 {1.1.1.22}	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	CA1 {1.1.1.23}	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	CA1 {1.1.1.24}	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
(-) Amount exceding the 17.65% threshold	0	0	CA1 {1.1.1.25}	Article 470 of CRR
Other CET1 capital elements and deductions	0	0	CA1 {1.1.1.27} + CA1 {1.1.1.28}	
Transitional adjustments	818	822	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	
Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	CA1 {1.1.1.6}	Articles 483(1) to (3), and 484 to 487 of CRR
Transitional adjustments due to additional minority interests (+/-)	0	0	CA1 {1.1.1.8}	Articles 479 and 480 of CRR
Other transitional adjustments to CET1 Capital (+/-)	818	822	CA1 {1.1.1.26}	Articles 469 to 472, 478 and 481 of CRR
ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	957	883	CA1 {1.1.2}	Article 61 of CRR
Additional Tier 1 Capital instruments (including grandfathered amounts)	1,394	1,255	CA1 {1.1.2.1} + CA1 {1.1.2.2} + CA1 {1.1.2.3} + CA1 {1.1.2.4}	
Other additional Tier 1 Capital components and deductions (after transitional adjustments)	-437	-372	CA1 {1.1.2} - (CA1 {1.1.2.1} + CA1 {1.1.2.2} + CA1 {1.1.2.3} + CA1 {1.1.2.4})	
TIER 1 CAPITAL (net of deductions and after transitional adjustments)	12,972	13,018	CA1 {1.1}	Article 25 of CRR
TIER 2 CAPITAL (net of deductions and after transitional adjustments)	3,343	3,531	CA1 {1.2}	Article 71 of CRR
Tier 2 Capital instruments (including grandfathered amounts)	3,302	3,601	CA1 {1.2.1} + CA1 {1.2.2} + CA1 {1.2.3} + CA1 {1.2.4}	
Other Tier 2 Capital components and deductions (after transitional adjustments)	41	-69	CA1 {1.2} - (CA1 {1.2.1} + CA1 {1.2.2} + CA1 {1.2.3} + CA1 {1.2.4})	
TOTAL RISK EXPOSURE AMOUNT	82,182	80,606	CA2 {1}	Articles 92(3), 95, 96 and 98 of CRR
Common Equity Tier 1 Capital ratio	14.62%	15.06%	CA3 {1}	
Tier 1 Capital ratio	15.78%	16.15%	CA3 {3}	
Total Capital ratio	19.85%	20.53%	CA3 {5}	



Risk exposure amounts

Landesbank Baden-Württemberg

(mln EUR)	as of 31/12/2014	as of 30/06/2015
Risk exposure amounts for credit risk	65,500	63,940
Risk exposure amount for securitisation and re-securitisations in the banking book	890	789
Risk exposure amount for contributions to the default fund of a CCP	11	10
Risk exposure amount Other credit risk	64,599	63,141
Risk exposure amount for position, foreign exchange and commodities (Market risk)	9,061	9,668
of which: Risk exposure amount for securitisation and re-securitisations in the trading book ¹	23	25
Risk exposure amount for Credit Valuation Adjustment	2,554	2,212
Risk exposure amount for operational risk	5,065	4,787
Other risk exposure amounts	1	0
Total Risk Exposure Amount	82,182	80,606

(1) May include hedges, which are not securitisation positions, as per Article 338.3 of CRR



Landesbank Baden-Württemberg

(min EUR)	As of 31/12/2014	As of 30/06/2015
Interest income	17,372	8,008
Of which debt securities income	1,063	264
Of which loans and advances income	3,910	1,682
Interest expenses	15,542	7,204
(Of which deposits expenses)	2,157	765
(Of which debt securities issued expenses)	1,528	591
(Expenses on share capital repayable on demand)	0	0
Dividend income	44	15
Net Fee and commission income	497	243
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	65	23
Gains or (-) losses on financial assets and liabilities held for trading, net	54	60
Gains or (-) losses on financial assets and liabilities designated at fair value through profit or loss, net	-155	22
Gains or (-) losses from hedge accounting, net	-10	-10
Exchange differences [gain or (-) loss], net	-1	26
Net other operating income /(expenses)	-161	-46
TOTAL OPERATING INCOME, NET	2,163	1,137
(Administrative expenses)	1,737	899
(Depreciation)	94	46
(Provisions or (-) reversal of provisions)	-28	-10
(Commitments and guarantees given)	5	5
(Other provisions)	-32	-15
Of which pending legal issues and tax litigation ¹	-34	
Of which restructuring ¹	-1	
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	114	5
(Loans and receivables)	115	4
(Held to maturity investments, AFS assets and financial assets measured at cost)	-1	1
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	30	8
(of which Goodwill)	17	0
Negative goodwill recognised in profit or loss	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	157	170
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	-1	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	372	359
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	325	270
Profit or (-) loss after tax from discontinued operations	0	0
PROFIT OR (-) LOSS FOR THE YEAR	325	270
Of which attributable to owners of the parent ⁽¹⁾ Information available only as of end of the year	325	270

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



2015 EU-wide Transparency Exercise Market Risk Landesbank Baden-Württemberg

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	As of 31/12/2014	As of 30/06/2015				As of 31	/12/2014						As of 30/06/2015										
		OTAL RISK TOTAL RISK	TOTAL RISK TOTAL RISK	VaR <i>(Memoran</i>	dum item)	STRESSED VaR (M item)	emorandum	INCREM DEFAU MIGRATI CAPITAL	LT AND ON RISK		PRICE RISKS			VaR <i>(Memoran</i>	dum item)	STRESSED VaR (Mo item)	emorandum	INCREN DEFAU MIGRATI CAPITAL	LT AND ON RISK		RICE RISKS		
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)		LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LASI	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	
Traded Debt Instruments	2,343	2,572	83	24	345	117							89	21	355	92							
Of which: General risk	4	4	83	24	345	117							89	21	355	92							
Of which: Specific risk	2,263	2,508	0	0	0	0							0	0	0	0							
Equities	465	403	14	3	23	5							14	2	24	4							
Of which: General risk	0	0	14	3	23	5							14	2	24	4							
Of which: Specific risk	376	354	0	0	0	0							0	0	0	0							
Foreign exchange risk	404	609	0	0	0	0							0	0	0	0							
Commodities risk Total	3/ 3,251	3,642	97	27	368	122	0	0	0	0	0	5,811	103	23	379	96	0	0	0	0	0	6,026	

Credit Risk - Standardised Approach

	Landesbank Baden-Württemberg				Standardise	d Approach			
			As of 31/12/2	014			As of 30/06/2	2015	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	Central governments or central banks	4	276	4		1	276	0	
	Regional governments or local authorities	6,107	6,924	3		6,026	8,140	1	
	Public sector entities	295	311	55		298	314	58	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	50,109	45,316	731		42,290	41,028	904	
	Corporates	10,973	5,580	4,690		11,124	5,148	4,247	
	of which: SME	1,113	1,042	931		1,102	1,017	909	
	Retail	9,406	6,632	4,743		9,306	6,036	4,303	
	of which: SME	1,372	1,294	740		1,353	1,257	718	
Consolidated data	Secured by mortgages on immovable property	5,691	5,681	2,018		5,803	5,792	2,053	
	of which: SME	12	12	7		11	11	6	
	Exposures in default	591	313	391	229	483	277	344	167
	Items associated with particularly high risk	3	3	4		1	1	2	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	1	1	0		7	7	2	
	Equity	540	540	1,154		528	528	1,149	
	Securitisation	6,052	54	11		5,883	44	9	
	Other exposures	608	608	491		575	575	484	
	Standardised Total	90,380	72,239	14,295	369	82,324	68,166	13,555	300

					Standardise	d Approach			
		As of 31/12/2014 As of 30/06/2015 Original Exposure Risk exposure Value As of 30/06/2015							
		Original Exposure ¹			adjustments and	Original Exposure ¹			Value adjustments ar provisions ²
	Central governments or central banks	4	242	0		1	237	0	
	Regional governments or local authorities	5.763	6.747	1		5,798	8.026	1	
	Public sector entities	295	285	55		298	291	57	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	49,713	44,913	557		42,035	40,772	807	
	Corporates	7,678	4,698	3,867		7,552	4,246	3,398	
	of which: SME	1.050	985	876		1.058	976	869	
	Retail	9,303	6,556	4,686		9,186	5,964	4,249	
	of which: SME								
GERMANY	Secured by mortgages on immovable property	5,560	5,550	1,962		5,674	5,664	2,000	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	445	251	313	141	361	214	263	99
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	517	517	1,131		499	499	1,121	
	Securitisation								1
	Other exposures	603	603	486		568	568	477	
	Standardised Total ²				160				115

Standardised Approach As of 31/12/2014 As of 30/06/2015 Value adjustments ar provisions² Value stments and Exposure Value¹ Exposure Value¹ Risk exposu amount Risk exposu amount Original Exposure¹ adju 0 0 0 12 0 0 0 11 0 0 0 36 0 0 0 12 0 UNITED KINGDOM ertv 3 0 1 0 0 0 ularly high risk orporates with a ST cro rtakings (CIU) dit as Original exposure, unlike Exposit
 Total value adjustments and prore taking into account any effect due to credit conve interparty does not include Securistisation exposure ques (e.g. s

					Standardise	ed Approach			
		A	is of 31/12/2	014			As of 30/06/2	2015	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	334	167	0		227	114	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2	4	1		2	4	1	
	Corporates	496	112	104		613	130	128	
	of which: SME	0	0	0		0	0	0	
	Retail	12	9	7		11	8	6	
	of which: SME	0	0	0		0	0	0	
UNITED STATES	Secured by mortgages on immovable property	17	17	6		18	18	6	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	5	3	2	1	3	3	3	1
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Eauity	5	5	5		5	5	5	
	Securitisation								
	Other exposures	3	3	3		3	3	3	
	Standardised Total ²				1				1
	ure value, is reported before taking into account any effect due to credit conversion factors or credit ri visions per country of counterparty does not include Securistisation exposures	sk mitigation techniques (e.g. substitu	tion effects).						

					Standardise	d Approach			
		As of 31/12/2014 As of 30/06/2015							
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	0	2	0		0	1	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1	1	0		6	6	1	
	Corporates	51	12	12		59	14	13	
	of which: SME Retail	0	0	0		0	0	0	
		16	14	11		16	13	10	
FRANCE	of which: SME Secured by mortgages on immovable property	0	0	0		0	0	0	
FRAINCE	of which: SME	4	4	0		4	4	1	
	or which: SME Exposures in default	0	3	4	1	0	2	0	1
	Items associated with particularly high risk	3	0	4	1	4	3	4	1
	Covered bonds	ő	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	ŏ	0	0		0	0	0	
	Collective investments undertakings (CIU)	ŏ	ő	ŏ		ő	0	ő	
	Equity	0	ō	ō		0	0	0	
1	Securitisation			-					
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				1				1

Standardised Total (1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects). (2) Total value adjustments and provisions per country of counterparty does not include Securidisation exposures

					Standardise	ed Approach			
		A	s of 31/12/2	014			As of 30/06/2	2015	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	0	0	0		0	0	0	
1	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	249	249	50		182	183	37	
	Corporates	83	58	58		131	93	92	
	of which: SME	0	0	0		0	0	0	
	Retail	31	23	17		47	24	18	
	of which: SME	0	0	0		0	0	0	
SWITZERLAND	Secured by mortgages on immovable property	21	21	8		22	22	8	
	of which: SME	0	0	0	2	0	0	0	
	Exposures in default	13	6	6	/	13	6	7	7
	Items associated with particularly high risk Covered bonds	0	0	0		0	0	0	
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0	0		U	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	6	6	6		10	10	10	
	Securitisation					10	10	10	
	Other exposures	2	2	2		3	3	3	
	Standardised Total ²			-	7		-		7

Standardised Total²
 (1) Digital exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 (2) Total value adjustments and provisions per country of counterparty does not include Securistisation exposures

					Standardise	d Approach	As of 30/06/2015 Iginal Exposure Risk exposure adjustment							
		,	s of 31/12/2	014		ı	ls of 30/06/:	2015						
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹			Value adjustments and provisions ²					
	Central governments or central banks	0	0	0		0	0	0						
	Regional governments or local authorities	0	0	0		0	0	0						
	Public sector entities	0	0	0		0	0	0						
	Multilateral Development Banks	0	0	0		0	0	0						
	International Organisations	0	0	0		0	0	0						
	Institutions	0	0	0		0	0	0						
	Corporates	2	2	2		0	0	0						
	of which: SME	0	0	0		0	0	0						
	Retail	0	0	0		0	0	0						
	of which: SME	0	0	0		0	0	0						
Other Countries	Secured by mortgages on immovable property	0	0	0		0	0	0						
	of which: SME	0	0	0		0	0	0						
	Exposures in default	0	0	0	0	0	0	0	0					
	Items associated with particularly high risk	0	0	0		0	0	0						
	Covered bonds	0	0	0		0	0	0						
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0						
	Collective investments undertakings (CIU)	0	0	0		0	0	0						
	Eauitv	0	0	0		0	0	0						
	Securitisation		0	0		-								
	Other exposures	0	0	0		0	0	0						
	Standardised Total ²				0				0					

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					Standardise	ed Approach			
		A	As of 31/12/2	014		ļ	s of 30/06/2	2015	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	19	8	8		17	8	8	
	of which: SME	0	0	0		0	0	0	
	Retail	1	1	1		1	1	1	
	of which: SME	0	0	0		0	0	0	
LUXEMBOURG	Secured by mortgages on immovable property	1	1	0		1	1	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	9	1	1	8	9	1	1	8
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	1	1	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				8				8

Standardised Total
(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty does not include Securistisation exposures

					Standardise	d Approach			
		A	s of 31/12/2	014		¢.	ls of 30/06/2	2015	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	117	25	24		119	30	29	
	of which: SME	0	0	0		0	0	0	
	Retail	3	2	2		3	2	2	
	of which: SME	0	0	0		0	0	0	
NETHERLANDS	Secured by mortgages on immovable property	2	2	1		2	2	1	
	of which: SME Exposures in default	0	0	0	0	0	0	0	0
1	Exposures in default Items associated with particularly high risk	0	0	0	0	U	0	0	0
1	Covered bonds	0	0	0		U	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
1	Securitisation					0		l i	
	Other exposures	0	0	0		0	0	0	
1	Standardised Total ²				0				0

Standardised Total* (1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects). (2) Total value adjustments and provisions per country of counterparty does not include Securistisation exposure

					Standardis	ed Approach			
		4	s of 31/12/2	014		,	As of 30/06/2	2015	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		1	0	0	
	Corporates	42	9	9		61	20	20	
	of which: SME	0	0	0		0	0	0	
	Retail	2	1	1		2	1	1	
	of which: SME	0	0	0		0	0	0	
ITALY	Secured by mortgages on immovable property	1	1	0		1	1	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	2	2	2	0	2	2	2	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				0

Standardised Total²
 (1) Digital exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects)
 (2) Total value adjustments and providence per country of counterparty does not include Securitisation exposures

					Standardise	d Approach			
			As of 31/12/2	014		ı	ls of 30/06/2	2015	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	0	7	0		0	8	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1	6	0		1	1	0	
	Corporates	32	16	16		28	15	15	
	of which: SME	0	0	0		0	0	0	
	Retail	6	4	3		9	4	3	
	of which: SME	0	0	0		0	0	0	
AUSTRIA	Secured by mortgages on immovable property	4	4	1		4	4	1	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Eauity	0	0	0		0	0	0	
	Securitisation Other exposures	0	0	0		0	0	0	
		0	0	0		0	0	0	
	Standardised Total ²				0				0

Standardiser tota²
 (1) Original exposure, unite Exposure while, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 (2) Total value adjustments and provisions per country of counterparty does not include Securitisation exposures



EBA 2015 EU-wide Transparency Exercise

Credit Risk - IRB Approach

	Landesbank Baden-Württemberg						IRB Ap	proach					
				As of 31,	12/2014					As of 30/	06/2015		
		Original	Exposure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments and	Original	Exposure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	value		Of which: defaulted	provisions		Of which: defaulted	value		Of which: defaulted	provisions
	Central banks and central governments	38.662	14	42.076	3.200	3	2	50.357	2	51.561	3.170	2	2
	Institutions	69.922	11	68.795	6.603	3	10	76.818	11	75.533	6.236	3	9
	Corporates	107.552	3.572	86.785	36.002	10	1.575	117.352	2.903	97.284	35.596	8	1.099
	Corporates - Of Which: Specialised Lending	19,573	670	18,328	10,118	0	172	19,852	592	18,868	9,700	0	166
	Corporates - Of Which: SME	7,872	205	5,990	2,824	0	83	7,566	177	5,839	2,653	0	73
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME		0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	1.058	0	1.058	3.028	0	0	1.035	0	1.035	2.848	0	0
	Securitisation	2,793	0	2.792	3.028	0	0	2.736	0	2.735	2.848	- U	0
	Other non credit-obligation assets	2.793		2.792	1 482		0	2.736		2.735	1.744		
	IRB Total				1. 1925								1
	TKB Total rted before taking into account any effect due to credit conversion factors or credit risk mitigat				51,193						50,375		1

							IRB Ap	proach					
				As of 31,	/12/2014					As of 30,	/06/2015		
		Original	Exposure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments and	Original	Exposure1	Exposure	Risk expo	ure amount	Value adjustment and
	(min EUR, %)		Of which: defaulted	Value ⁻		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	provisions
	Central banks and central governments	29,098	0	31,915	0	0	0	29,696	0	30,392	1,484	0	0
	Institutions	15,837	0	15,605	1,517	1	1	17,726	4	17,162	1,222	1	2
	Corporates	83.251	2.799	66.802	27.751	9	1.401	82.434	2.063	66.602	27.020	8	973
	Corporates - Of Which: Specialised Lending	10.322	327	9.632	4.670	0	102	9.471	209	9.162	4.383	0	79
	Corporates - Of Which: SME	7.668	200	5.903	2.762	0	82	7.363	172	5.726	2.574	0	72
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
GERMANY	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
		986	0	986	2.831	0	0	977	0	977	2.690	0	0
	Equity Securitisation	986	0	986	2,831	0	0	977	0	977	2,690	0	0
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of 31,	12/2014					As of 30/	06/2015		
		Original	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	20	0	156	0	0	0	0	0	133	0	0	0
	Institutions	21,436	0	21,374	954	0	0	28,926	0	28,831	898	0	0
	Corporates	1,284	0	1,273	290	0	0	1,863	3	1,840	370	0	1
	Corporates - Of Which: Specialised Lending	450	0	442	204	0	0	665	0	643	258	0	0
	Corporates - Of Which: SME Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
UNITED KINGDOM	Retail - Secured on real estate property - Of Which: non- Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation	0	0	Ŭ	0	0	0	0	0	0	0	0	Ŭ
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of 31/	12/2014					As of 30/	06/2015		
		Original Exposure ¹ Exposure Risk exposure amount						Original	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustmer
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provision
	Central banks and central governments	2.283	0	2.440	0	0	0	9.031	0	9.181	0	0	0
	Institutions	11.139	0	11.051	499	0	0	3.359	0	3.289	455	0	0
	Corporates	7,015	233	6,503	2,779	0	66	16,080	287	15,514	2,724	0	73
	Corporates - Of Which: Specialised Lending	4,217	216	4,038	2,370	0	49	4,703	270	4,426	2,165	0	60
	Corporates - Of Which: SME	2	0	1	1	0	0	1	0	1	1	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
UNITED STATES	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	49	0	49	112	0	0	48	0	48	110	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of 31,	12/2014					As of 30/	06/2015		
		Original	Exposure ¹	Exposure	Risk expo	ure amount	Value adjustments	Original	Exposure1	Exposure	Risk expos	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	16	0	25	1	0	0	31	0	39	1	0	0
	Institutions	7.753	0	7.734	643	0	0	13.651	0	13.647	538	0	0
	Corporates	786	11	783	285	0	8	813	6	802	303	0	5
	Corporates - Of Which: Specialised Lending	357	0	357	135	0	0	314	0	306	109	0	0
	Corporates - Of Which: SME	1	0	1	1	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
FRANCE	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation												
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of 31,	/12/2014					As of 30/	06/2015		
		Original	Exposure ¹	Exposure Value ¹	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	3	0	13	0	0	0	631	0	651	0	0	0
	Institutions	2.987	0	2.839	237	0	0	3.761	0	3.711	353	0	0
	Corporates	2.691	5	2.157	488	0	5	3.262	15	2.760	589	0	2
	Corporates - Of Which: Specialised Lending	102	0	101	68	0	0	62	0	62	34	0	0
	Corporates - Of Which: SME	66	0	60	33	0	0	80	0	75	42	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
SWITZERLAND	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	14	0	0	0	0	0	19	0	0
	Securitisation												
	Other non credit-obligation assets												-
	IRB Total												

							IRB Ap	proach					
				As of 31/	12/2014					As of 30/	06/2015		
		Original	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustments and	Original	Exposure ¹	Exposure	Risk expo	sure amount	Value adjustments and
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	provisions
	Central banks and central governments	1,977	0	2,016	0	0	0	5,424	0	5,427	22	0	0
	Institutions	2,950	0	2,950	77	0	0	45	0	45	26	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Other Countries	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	1	0	1	1	0	0	1	0	1	1	0	0
	Securitisation Other non credit-obligation assets												
	IRB Total												

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

							IRB Ap	proach					
				As of 31/	12/2014					As of 30/	06/2015		
		Original	Exposure1	Exposure	Risk expos	ure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	14	0	0	0	0	0	13	0	0	0
	Institutions	462	0	463	20	0	0	719	0	720	16	0	0
	Corporates	3.372	43	3.212	703	0	5	3.197	40	3.023	682	0	8
	Corporates - Of Which: Specialised Lending	1,099	0	1,054	512	0	0	1,340	0	1,271	563	0	0
	Corporates - Of Which: SME	2	0	0	0	0	0	2	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
LUXEMBOURG	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	18	0	18	63	0	0	6	0	6	22	0	0
	Securitisation												1
	Other non credit-obligation assets												4
	IRB Total												

							IRB Ap	proach					
				As of 31/	12/2014					As of 30/	06/2015		
		Original	Exposure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustments	Original	Exposure ¹	Exposure Value ¹	Risk expos	ure amount	Value adjustment
	(min EUR, %)		Of which: defaulted	value*		Of which: defaulted	and provisions		Of which: defaulted	Value ⁻		Of which: defaulted	and provisions
	Central banks and central governments	31	0	31	0	0	0	309	0	309	0	0	0
	Institutions	1.697	0	1.702	198	1	0	1.646	0	1.651	154	1	0
	Corporates	1.824	185	1.541	733	0	4	1.803	172	1.632	769	0	3
	Corporates - Of Which: Specialised Lending	325	3	318	173	0	2	363	3	358	206	0	2
	Corporates - Of Which: SME	17	0	2	1	0	0	6	0	5	2	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLANDS	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation												1
	Other non credit-obligation assets												4
	IRB Total												1

							IRB Ap	proach					
				As of 31,	/12/2014					As of 30/	06/2015		
		Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustment
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	2,595	0	2,595	780	0	0	2,441	0	2,441	733	0	0
	Institutions	148	0	146	45	0	0	183	0	182	38	0	0
	Corporates	232	0	231	139	0	0	239	0	233	145	0	0
	Corporates - Of Which: Specialised Lending	165	0	162	117	0	0	175	0	168	129	0	0
	Corporates - Of Which: SME	0	0	2	1	0	0	0	0	1	1	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
ITALY	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
				As of 31,	12/2014					As of 30/	06/2015		
		Original	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expo	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	308	0	431	11	0	0	509	0	627	10	0	0
	Institutions	728	0	698	69	0	0	689	0	658	104	0	0
	Corporates	1,327	3	1,066	413	0	3	1,530	4	1,214	502	0	3
	Corporates - Of Which: Specialised Lending	129	0	121	39	0	0	169	0	163	61	0	0
	Corporates - Of Which: SME	4	0	9	11	0	0	4	0	8	14	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
AUSTRIA	Retail - Secured on real estate property - Of Which: non-	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0	0	0
	Securitisation Other non credit-obligation assets												
	IRB Total												

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

Sovereign Exposure

	(mln EUR)							As of	31/12/2014						
		GROSS DIF	RECT LONG	NET DIRECT PO	SITIONS (gross e	xposures (long) er counterpaties	net of cash short only where there	DIRE	CT SOVEREIGN EXPO	SURES IN DERIVATI	/ES (1)	INDIRECT SOVE	REIGN EXPOSURES	6 (3) (on and off	balance sheet)
		gross of p			is a maturit			Derivatives with p	positive fair value	Derivatives with	negative fair value	Derivatives with	positive fair value	Derivatives with valu	
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	of which: Financial assets held for trading (2)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Austria	0 0 0 40 6 45	0 0 0 14 6 19	0 0 0 40 6 45	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 26 0 26	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	86 66 0 16 5 12 0 186	0 0 0 1 0 2	82 66 0 24 1 1 12 0 186	0 0 -6 -2 -1 0 -9
[0-3M] [3M-1Y] [1Y-2Y] [3Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Belgium	0 0 0 5 0 81 86	0 0 0 0 0 0 0	0 0 5 5 62	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 5 0 58 62	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 7 41 4 0 0 53	0 0 0 0 0 0 0 0	0 0 7 67 4 0 <u>66</u> 144	0 0 -6 -5 0 - <u>16</u> - 27
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Bulgaria	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 9 0 0 0	0 0 0 0 0 0 0	0 8 15 6 0 0 29	0 0 -1 0 -1 -1
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Cyprus	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 9 1 0 0 1	0 0 0 0 0 0 0	0 41 8 1 0 0 0 51	0 -1 0 0 0 0 -1
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Czech Republic	0 0 0 18 0 9 27	0 0 0 0 0 0	0 0 18 9 27	0 0 0 18 0 9 27	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 2 0 0 0 0 0 2	0 0 0 0 0 0 0 0	0 2 0 0 0 0 0	0 -2 0 0 0 0 0 -2
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Denmark	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 6 46 0 0 52	0 0 0 0 0 0 0 0	0 0 8 46 0 0 54	0 0 -9 -5 0 - 14
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [SY - 10Y] [10Y - more Total	Estonia	000000000000000000000000000000000000000				000000000000000000000000000000000000000						0 0 3 0 0 0 0 0 0 0 0		0 3 0 0 0 0	-14 0 -3 0 0 0 0
100al [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [SY - 10Y] [10Y - more Total	Finland	0 0 0 0 0 17 17		0 0 0 0 0 0 17 17	0 0 0 0 0 17 17	0 0 0 0 0 0				0 0 0 0 0 0 0		0 0 0 2 1 0 3		0 0 2 0 2	-3 0 0 -2 0 0
100al [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	France	0 0 0 0 0 0 0 33 33				9 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0			3 111 63 32 56 75 44 6 388	0 0 0 0 1 0	2 103 52 30 56 153 41 0 436	-2 0 -8 -2 -6 -4 0 -20



Sovereign Exposure

	(min EUR)							As of	31/12/2014						
			RECT LONG accounting value				net of cash short only where there	DIRE	CT SOVEREIGN EXPO	SURES IN DERIVATIV	/ES (1)	INDIRECT SOVE	REIGN EXPOSURES	(3)(on and off	balance sheet)
		gross of p	provisions) (1)		is a maturit	ty matching) 1)		Derivatives with p	oositive fair value	Derivatives with	negative fair value	Derivatives with	positive fair value	Derivatives wit val	
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	of which: Financial assets held for trading (2)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Germany	1.796 5.678 4,557 1.010 7,169 2,476 6,336 29,021	513 2.330 714 421 6,594 1,190 5,822 17,584	1.794 5.676 4,554 1,006 7,162 2,471 6,336 29,000	284 705 5 436 298 814 0 2,542	0 0 0 77 47 209 334	998 2.636 3.837 153 200 420 305 8,549	1.737 3.271 2.225 1.195 2.305 3.054 10.159 23.945	14 72 132 214 327 551 3,426 4,735	5.914 4.717 1,668 839 855 1,569 2,780 18,342	-33 -38 -128 -55 -91 -214 -866 -1,426	0 2,535 35 290 44 493 3,399	0 0 445 0 1 38 224 709	0 6 1,385 26 899 13 7 2,336	0 0 -1 -28 -3 0 0 -31
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Croatia	0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 3 0 0 0 3	0 0 0 0 0 0	0 0 8 0 0 0 8	0 0 0 0 0 0 0 0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Greece	0 0 0 0 0 1	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 1 1	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hungary	0 0 21 7 0 0 0	0 0 0 0 0 0 0	0 21 7 0 0 0 27	0 0 21 7 0 0 0 0 27			0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 6 21 5 74 0 0 106	0 0 0 3 0 0 3	0 6 42 10 97 0 0 154	0 0 0 -4 0 0 -5
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Ireland	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0				0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 8 0 41 0 0 49	0 0 0 0 0 0 0 0	0 8 8 0 41 0 0 58	
Total [0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Italy	0 52 53 0 567 239 1.746 2,657		0 52 53 0 567 239 1.746 2,657	0 52 53 0 567 239 1.746 2,657					0 0 0 0 0 0 0		38 45 111 0 95 25 0 315	0 0 1 0 1 1 3	30 41 173 14 95 25 0 379	0 0 -1 0 -1 -1 -1 -1 -1 -3
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Latvia	0 0 0 0 73	0 0 0 0 0 0 73	0 0 0 0 0 73	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0				0 0 0 2 0 0 0 0 2	0 0 0 0 0 0		0 0 0 0 0 0
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Lithuania	73 0 0 0 0 0 0 0 0	73 0 0 0 0 0 0 0 0 0	73 0 0 0 0 0 0 0 0 0	U 0 0 0 0 0 0 0		0 0 0 0 0 0		0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	2 0 0 0 2 0 0 0	0 0 0 0 0 0	2 0 0 2 0 0	0 0 0 0 0 0 0 0
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Luxembourg	0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	2 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	2 0 0 0 0 0 0	0 0 0 0 0 0 0 0



Sovereign Exposure

	(mln EUR)							As o	f 31/12/2014						
		GROSS DIRE EXPOSURES (act		NET DIRECT PO	SITIONS (gross e	xposures (long) : er counterpaties	net of cash short only where there	DIR	ECT SOVEREIGN EXPC	OSURES IN DERIVATI	VES (1)	INDIRECT SOVE	REIGN EXPOSURES	(3) (on and off	balance sheet)
		gross of pro (1)	ovisions)		is a maturit	y matching) 1)		Derivatives with	ı positive fair value	Derivatives with	negative fair value	Derivatives with	positive fair value	Derivatives with valu	
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	of which: Financial assets held for trading (2)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Maita	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Netherlands	0 31 0 0 0 0 31	0 0 0 0 0 0	0 31 0 0 0 0 31	0 31 0 0 0 0 31	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	8 0 6 26 0 0 41	0 0 0 0 0 0	0 0 26 0 27	0 0 0 0 0 0 0 0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Poland	0 0 19 0 37 0 56	0 0 0 0 0 0	0 19 0 0 37 0 56	0 0 18 0 0 21 0 39	0 0 0 0 0 0 0	0 0 1 0 0 16 0 18	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 5 0 116 9 0 129	0 0 3 0 3	0 0 6 114 22 0 142	0 0 -15 -8 0 -23
[0-3M] [3M-1Y] [1Y-2Y] [3Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Portugal	0 0 0 283 0 0 284	0 0 0 0 0 0	0 0 283 0 0 284	0 0 283 0 0 283	0 0 0 0 0		0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 2 0 54 4 0 60	0 0 1 0	0 4 13 54 4 0 78	0 0 -2 0 -2
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Romania		0 0 0 0 0 0 0				0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 4 0 6 0 0 10	0 0 0 0 0 0 0	24 6 0 34	0 0 0 -1 0 -1 0 0 -2
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Slovakia													0 3 0 0 0 0	-2 0 -3 0 0 0 0
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Slovenia	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0			0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Spain	25 4 24 8 599 0 121	0 4 0 0 0 0	25 4 24 8 599 0 121	25 0 24 8 599 0 121	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0	59 7 62 10 0	0 0 1 0 0 0	68 8 60 10 0	0 0 -3 0 0 0
Total [0.3M] [3M] 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Sweden	782 0 0 0 0 0 0 0 0 0 0	4 0 0 0 0 0 0 0	782 0 0 0 0 0 0 0 0 0	778 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	138 8 0 0 35 0 43	1 0 0 0 0 0 0	145 0 0 0 35 0 0 25	-3 0 0 0 0 0 0 0



Sovereign Exposure

	(min EUR)							As of	31/12/2014						
			RECT LONG accounting value	NET DIRECT PO	SITIONS (gross e	xposures (long) er counterpaties	net of cash short only where there	DIRE	CT SOVEREIGN EXPO	SURES IN DERIVATI	VES (1)	INDIRECT SOVE	REIGN EXPOSURES	(3) (on and off I	balance sheet)
		gross of p	provisions) 1)		is a maturit	y matching) 1)		Derivatives with p	oositive fair value	Derivatives with	negative fair value	Derivatives with	positive fair value	Derivatives with valu	
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	of which: Financial assets held for trading (2)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	United Kingdom	0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	186 173 0 4 140 1 0 505	0 1 0 3 0 0 5	186 181 0 140 6 0 514	0 -1 0 -4 0 -4 0 -5
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Iceland	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 41 0 0 0 0 0 41	0 0 0 0 0 0 0 0
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Liechtenstein	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Norway	0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Australia		0 0 0 0 0 0 0 0		0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Canada	0 0 0 36 52 88	0 0 0 0 0 0 0	0 0 0 23 52 75	0 0 0 23 52 74	0 0 0 0 0 0							0 0 0 0 0 0	0 20 0 0 0 0 0 20	0 0 0 0 0 0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hong Kong					0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0			0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0
[0-3M] [3M-1Y] [3Y-2Y] [3Y-2Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan		0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 21 0 0 21	0 0 0 0 0 0 0 0	0 0 0 37 0 0 37	0 0 0 -1 0 -1 0 0 -1
10cal [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	U.S.	0 0 0 1,562 280 0 1,842	0 0 0 0 0 0 0 0	0 0 0 1,562 280 0 1,842	0 0 0 1,562 280 0 1,842	0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	200 25 99 0 33 14 0 370	125 0 0 0 0 0 0 0 126	75 25 0 0 66 6 0 166	0 0 0 0 0 0 0 0



Sovereign Exposure

Landesbank Baden-Württemberg

Image: second		(min EUR)							As of	31/12/2014						
Leside I March Contry / Regin Image: Co									DIRE	CT SOVEREIGN EXPO	SURES IN DERIVATI	VES (1)	INDIRECT SOVE	REIGN EXPOSURES	S (3) (on and off	balance sheet)
Image: state			gross of p	rovisions)		is a maturi	ty matching)		Derivatives with p	positive fair value	Derivatives with	negative fair value	Derivatives with	positive fair value		
Image: Second	Residual Maturity	Country / Region					(designated at fair value through profit&loss)	assets held for trading	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)
Instruction Sentenind 0	[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	China	0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0	000000000000000000000000000000000000000	0	0 0 0 0 0 0 0	0 0 0	0 0 0 0 0 0 0 0	0 2 0 0 0 0 0 2	0 0 0 0 0 0 0 0
I 0-3HT I 3V-YTI I Y-YTI I Y-YT	[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Switzerland	51 0 55 0 0 0 0	51 0 55 0 0 0	51 0 55 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 28 0 0 8 0	0 28 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0
I 0 - 3Mr 1 3M - 3VT 1 Broge counties non REA 0 0 0 0 0 0 0 41 0 41 1 3M - 3VT 1 3M - 3VT 1 SM -	[0-3M[[3M-1Y[[1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more		23 0 0 0 0 0 0 0	0 0 0 0 0	23 0 0 0 0 0	0 0 0 0		0 0 0 0 0		0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0
10-3Hr 0 <th>[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more</th> <th>Other Central and eastern Europe countries non EEA</th> <th>0 0 0 0 0 0</th> <th>0 0 0 0 0</th> <th>0 0 0 0 0 0</th> <th>0 0 0 0 0 0</th> <th>000000000000000000000000000000000000000</th> <th>0 0 0 0 0</th> <th></th> <th>0 0 0 0 0 0</th> <th>0 0 0 0 0</th> <th></th> <th>3 0 31 0</th> <th>0 0 8 0 0</th> <th>3 0 25 0 0</th> <th>0 0 0 -1 0 0</th>	[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Other Central and eastern Europe countries non EEA	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		0 0 0 0 0 0	0 0 0 0 0		3 0 31 0	0 0 8 0 0	3 0 25 0 0	0 0 0 -1 0 0
10-3H([3M-11] 0	[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Middle East	0 0 0 0 0 0 0	0 0 0 0 0 0				0 0 0 0 0 0		0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0	0 0 0 0 0 0 0
10-3Hf 0 <th>[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [</th> <th></th> <th>0 0 0 0 0</th> <th>0 0 0 0 0 0</th> <th>0 0 0 0 0 0</th> <th>000000000000000000000000000000000000000</th> <th>0 0 0 0 0 0</th> <th>000000000000000000000000000000000000000</th> <th></th> <th>0 0 0 0 0 0</th> <th>0 0 0 0 0 0 0</th> <th>000000000000000000000000000000000000000</th> <th>0 0 0 0 0 0</th> <th>0 0 0 0 0 0</th> <th>0 0 0 0 0 0</th> <th>0 0 0 0 0 0 0</th>	[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0	000000000000000000000000000000000000000		0 0 0 0 0 0	0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0
	[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Africa	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000		0 0 0 0 0 0		0 0 0 0 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0
[3M-1Y] 1 1 1 0 </th <th>[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y] [5Y - 10Y [</th> <th>Others</th> <th>0 1 2 0 0</th> <th>0 1 2 0 0</th> <th>0 1 1 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0</th> <th>000000000000000000000000000000000000000</th> <th>0 0 0 0 0</th> <th>0 0 0 0 0</th> <th>0 0 0 0</th> <th>0 0 0 0</th> <th>0 0 0 0 0</th> <th>0 0 0 0</th> <th>0 0 8 0 2 0</th> <th>0 0 0 0</th> <th>0 0 8 0 2</th> <th>0 0 0 0 0</th>	[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y] [5Y - 10Y [Others	0 1 2 0 0	0 1 2 0 0	0 1 1 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 8 0 2 0	0 0 0 0	0 0 8 0 2	0 0 0 0 0

Notes and definitions
(1) The exposures reported over 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 basis 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 (cher than sovereign) on sovereign redit rek (i.e. COC, Financial assets) holded in finite accounting portfolio (on-off balance sheet). Insepactive of the denomination and or accounting classification of the positions the ecounter is subtactive or the form mate true acta a cherks for the denomination and local governments the ecounter is subtactive or the form mate true acta a cherks for the denomination and local governments the ecounter parts (other than sovereign) with full or partial government guarantees by central, regional and local governments are constroled in the source structure or the ecounter parts (other than sovereign) with full or partial government guarantees by central, regional and local governments are constroled in the source or the ecounter parts (other than sovereign) with full or partial government guarantees by central, regional and local governments are constroled in the source of the denomination and or accounting particular parts (other than sovereign) with full or partial government guarantees by central, regional and local governments are constroled in the source or particular partis





	(min EUR)							As of	30/06/2015						
			RECT LONG accounting value	NET DIRECT PO	DSITIONS (gross e rereign debt to oth	exposures (long) er counterpaties	net of cash short only where there	DIRE	CT SOVEREIGN EXPO	SURES IN DERIVATIV	/ES (1)	INDIRECT SOVE	REIGN EXPOSURES	(3)(on and off	balance sheet)
		gross of p (provisions) 1)		is a maturit	y matching) 1)		Derivatives with p	positive fair value	Derivatives with	negative fair value	Derivatives with	positive fair value	Derivatives with valı	
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	of which: Financial assets held for trading (2)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Austria	0 0 0 13 11 24	0 0 0 13 11 24	0 0 0 13 11 24	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 18 0 14 15 1 48	0 0 1 1 0 2	0 34 1 15 14 0 64	0 0 -6 -2 -11 0 -18
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Belgium	0 0 0 231 130 361	0 0 0 0 0 0 0 0	0 0 0 231 62 294	0 0 0 231 0 231	0 0 0 0 0 0 0 0	0 0 0 0 0 62 62 62	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 8 45 0 4 0 2 59	0 0 0 0 0 0 0	0 8 71 1 4 0 47 132	0 0 -6 -5 0 -16 -26
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Bulgaria	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 13 0 0 0 0 13	0 0 0 0 0 0	0 0 19 0 6 0 0 25	0 0 0 0 0 0 -1
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Cyprus	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 10 1 0 0 0 0 12	0 0 0 0 0 0	45 9 1 0 0 0 55	0 0 0 0 0 0 0 0
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Czech Republic	0 0 17 0 0 0		0 0 17 0 0 0 17	0 0 17 0 0 0 17			0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	2 0 0 0 0 0 0 0 2		2 0 0 0 0 0	-2 0 0 0 0 0
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Denmark	0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 6 5 45 0 0 56	0 0 0 0 0 0	0 6 7 45 0 0 58	0 -6 -8 0 0 -14
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Estonia									0 0 0 0 0 0 0 0		0 3 0 0 0 0 0 0 3	0 0 0 0 0 0 0 0		-14 0 -3 0 0 0 0 0
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Finland	0 0 0 0 274 18 293		0 0 0 0 274 18	0 0 0 0 274 18		0 0 0 0 0 0		0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 2 11 0		3 0 0 0 2 27 0 27	0 0 0 -2 -10 0
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	France	293 0 0 0 0 1 12 13	0 0 0 0 0 0 0 0 0	292 0 0 0 0 0 0 0 0 0 0 0	292 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	14 0 5 89 32 45 36 0 0 207	0 0 0 0 1 0 1	29 0 5 87 121 45 74 0 333	-13 0 -5 -4 -5 0 -19 0 -35



	(mln EUR)							As of	30/06/2015						
			RECT LONG accounting value	NET DIRECT PO	DSITIONS (gross e rereign debt to oth	exposures (long) per counterpaties	net of cash short only where there	DIRE	CT SOVEREIGN EXPO	SURES IN DERIVATIV	/ES (1)	INDIRECT SOVE	REIGN EXPOSURES	6 (3) (on and off	balance sheet)
		gross of	provisions) (1)		is a maturit	ty matching) 1)		Derivatives with p	positive fair value	Derivatives with	negative fair value	Derivatives with	positive fair value	Derivatives wit val	h negative fair ue
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	of which: Financial assets held for trading (2)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Germany	1.078 3.867 1,986 1,507 7,597 3,747 6,043 25,826	362 495 522 558 6,316 1,183 5,636 15,073	1.077 3.865 1,983 1,503 7,589 3,742 6,043 25,803	31 490 65 622 953 1,752 0 3,913	0 0 50 25 46 212 334	685 2.879 1,399 276 302 762 195 6,497	5.311 5.004 2,270 1,206 2,619 3,265 9,335 29,010	34 67 126 121 316 403 2,930 4,046	6.056 3.301 1,167 964 446 1,571 3,823 17,329	-25 -79 -76 -41 -80 -189 -713 -1,203	0 430 5 62 102 247 845	0 0 0 53 244 298	0 63 69 4 13 78 1 228	0 -28 0 0 0 0 -28
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Croatia	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 3 0 0 0 0 0 3	0 0 0 0 0 0 0 0 0 0 0	0 0 8 0 1 0 9	0 0 0 0 0 0 0 0 0 0
[0-3M [[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Greece		0 0 0 0 0 0 0	0 0 0 0 0 1		0 0 0 0 0 0 0 0			0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Hungary	22 7 0 0 0 0	0 0 0 0 0 0 0 0 0	0 22 7 0 0 0 0 28		0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	2 24 13 80 9 0 0 0	0 0 4 0 0 0 0	2 24 18 80 15 0 0	0 0 -4 -1 0 0 -5
Total [0 - 3M[[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Ireland	28 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	28 0 0 0 0 0 0 0 0 0	28 0 0 0 0 0 0 0 0 0 0 0 0 0 0				0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	128 0 9 0 45 0 0 0 54	4 0 0 0 0 0 0 0 0	139 9 0 45 0 0 0 0 63	-5 0 0 0 0 0 0 0 0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Italy	51 0 53 559 0 152 1.683 2,498	0 0 0 0 0 0 0 0	51 0 53 559 0 152 1.683 2,498	51 0 53 559 0 152 1.683 2,498	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 112 10 92 29 0 243	0 0 1 0 1 0 1 0 2	0 4 188 10 92 29 0 323	0 0 -1 0 0 -3 0 -3
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Latvia	0 0 0 13 55 69	0 0 0 13 55 69	0 0 0 13 55 69	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 3 0 3 0 3	0 0 0 0 0 0 0 0 0 0	0 0 2 0 2 0 2 0 2	0 0 0 0 0 0 0 0 0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Lithuania	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 3 0 3 0 0 3	0 0 0 0 0 0 0 0	0 0 2 0 0 2 0 0 2	0 0 0 0 0 0 0 0 0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Luxembourg	0 0 0 0 0 0 0 0 0									0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0	



	(mln EUR)							As of	30/06/2015						
		GROSS DI EXPOSURES (i	RECT LONG accounting value	NET DIRECT PO	OSITIONS (gross e rereign debt to oth	exposures (long) er counterpaties	net of cash short only where there	DIRE	CT SOVEREIGN EXPO	SURES IN DERIVATIV	/ES (1)	INDIRECT SOVE	REIGN EXPOSURES	(3)(on and off	balance sheet)
		gross of p	provisions) (1)		is a maturit	y matching) 1)	,	Derivatives with p	oositive fair value	Derivatives with	negative fair value	Derivatives with	positive fair value	Derivatives with valu	h negative fair ue
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	of which: Financial assets held for trading (2)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Malta	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0
1041 [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Netherlands	31 0 0 0 278 0 309	0 0 0 0 0 0 0 0 0	31 0 0 0 0 278 0 309	31 0 0 0 278 0 309	0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 30 0 2 0 32	0 0 0 0 0 0 0 0	0 0 28 0 0 0 28	0 0 0 0 0 0 0
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Poland	0 19 0 20 15 0 55		0 19 0 20 15 0 55	0 18 0 20 0 0 38		0 1 0 0 15 0 17		0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 5 80 48 14 0 147	0 0 1 1 0 0 3	0 6 80 45 27 0 159	0 0 -2 -18 -13 0 -32
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Portugal	0 0 276 0 0	0 0 0 0 0 0 0 0 0 0	0 0 276 0 0	0 0 276 0 0		0 0 0 0 0 0 0 0			0 0 0 0 0 0	0 0 0 0 0 0	0 2 8 45 18 0 0		4 9 45 18 0	0 0 -1 -1 0 0 0
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Romania	276 0 0 0 0 0 0 0 0		276 0 0 0 0 0 0 0 0	276 0 0 0 0 0 0 0 0 0 0 0				0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	73 0 4 0 6 0 0 0 10		76 0 28 0 6 0 0 34	-2 0 0 0 -1 0 0
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Slovakia	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 3 0 0 0 0 0 0 3	0 0 0 0 0 0 0	0 3 0 0 0 0 3	-3 0 0 0 0 0 0 -3
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Slovenia	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Spain	0 2 24 8 605 0 126 766	2 0 0 0 0 0 0 2	0 2 24 8 605 0 126 766	0 0 24 8 604 0 126 763	0 0 0 0 0 0 0 0 0	0 0 0 1 0 0 0		0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 3 65 13 1 3 0 83	0 0 1 0 0 0 0 0	9 0 65 10 2 4 0 89	0 -3 0 0 0 0 -3
1041 [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Sweden	0 0 26 0 0 0 26		0 0 26 0 0 0 26		000000000000000000000000000000000000000	26 0 0 0 0 0 26		000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0	0 0 27 10 4 0 41		0 0 27 10 4 0 41	0 0 0 0 0 0



	(mln EUR)							As of	30/06/2015						
		GROSS DIR EXPOSURES (a)		NET DIRECT PC positions of sov	OSITIONS (gross) ereign debt to otl	exposures (long) her counterpaties	net of cash short only where there	DIRE	CT SOVEREIGN EXPO	SURES IN DERIVATI	VES (1)	INDIRECT SOVE	REIGN EXPOSURES	6 (3) (on and off	balance sheet)
		gross of pi (1	rovisions)		is a maturi	ity matching) (1)		Derivatives with	positive fair value	Derivatives with	negative fair value	Derivatives with	positive fair value	Derivatives with valı	h negative fair ue
Residual Maturity	Country / Region		of which: loans and advances	-	of which: AFS banking book	of which: FVO (designated at faii value through profit&loss) banking book	of which: Financial assets held for trading (2)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	United Kingdom	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 4 18 134 17 0 173	0 0 3 0 4	9 0 18 134 0 0 161	0 0 -4 0 -4
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Iceland	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	45 0 0 0 0 0 45	0 0 0 0 0 0 0
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Liechtenstein	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Norway	0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 5 0 5	0 0 0 0 0 0	0 0 0 5 0	000000000000000000000000000000000000000
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Australia			0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 1	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000		000000000000000000000000000000000000000
[0-3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Canada	0 0 0 0 37 54 92		0 0 0 0 24 54 79	0 0 0 0 24 54 79							0 0 0 0 4 0 4			0 0 0 0 0 0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Hong Kong	92 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0	0 0 0 0 0 0
Total [0-3M] [3M-1Y] [1Y-2Y] [3Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 31 0 0 0 31	0 0 1 0 0 0	0 0 31 0 0 31	U 0 -1 0 0 0
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	u.s.	0 0 270 2,065 307 0 2,642		0 0 270 2,065 307 0 2,642	0 0 0 270 2,065 307 0 0 2,641						0 0 0 0 0 0 0 0	31 25 0 0 0 0 60 60 0 85		31 25 0 179 0 41 0 245	-1 0 0 0 0 0 0



	(min EUR)							As of	30/06/2015						
			RECT LONG accounting value		POSITIONS (gross e overeign debt to oth			DIRE	CT SOVEREIGN EXPO	SURES IN DERIVATI	VES (1)	INDIRECT SOVE	REIGN EXPOSURES	(3)(on and off	balance sheet)
		gross of p	provisions) (1)		is a maturit	ty matching) 1)		Derivatives with	positive fair value	Derivatives with	negative fair value	Derivatives with	positive fair value	Derivatives with valı	
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	of which: Financial assets held for trading (2)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	China	0 0 0 0 0	0 0 0 0 0 0			0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 2 0 0 0 2	0 0 0 0 0	0 2 0 0 0	0 0 0 0 0 0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Switzerland	0 62 0 139 0 0 201	0 62 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 62 0 139 0 0 201	0 0 0 139 0 0 139			0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 26 0 18 0 43	0 0 26 0 0 0 0 26		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Other advanced economies non EEA	57 0 0 0 0 0	0 0 0 0 0	57 0 0 0 0 0 0	57 0 0 0 0 0 0		0 0 0 0 0	000000000000000000000000000000000000000		0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Other Central and eastern Europe countries non EEA	57 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	57 0 0 0 0 0 0 0 0	57 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 3 0 9 24 0 0	0 0 0 7 0 0 0	0 3 0 9 18 0 0	0 0 0 -1 0 0
Total [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Middle East	0 0 0 0 0 0		0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	36 0 0 0 0 0 0	7 0 0 0 0 0 0 0	30 0 0 0 0 0 0	-1 0 0 0 0 0 0 0 0
Total [0-3M[[3M-1Y[[1Y-2Y[[2Y-3Y[[3Y-5Y] [5Y-10Y] [10Y-more Total	Latin America and the Caribbean	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0 0 0
10tal [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Africa													0 0 0 0 0 0	
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Others	0 1 1 1 0 0	1 0 1 1 0 0 0	0 1 1 1 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 9 2 0 0	0 0 0 0 0	0 0 9 2 0 0	0 0 0 0 0
Total		3	3	3	0	0	0	Ő	ő	ő	ő	11	ő	11	Ō

 Notes and definitions

 (1) The exposures recorded over only exposures to certral, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees

 (2) The basis discose 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 towerds counterparts (chief than sovereign) on sovereign credit risk (LCDS, financial quarantees) fooded in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting desclification of the positions the exposures to basis (chief than sovereign) with full or partial government guarantees by certification and local governments.



Information on performing and non-performing exposures

Landesbank Baden-Württemberg

	As of 31/12/2014					As of 30/06/2015								
Gross carry			amount			in fair value due to credit risk and Gross carrying amount changes in fair			irment, accumulated ie due to credit risk and Collaterals and					
		Of which performing but past due >30	Of which nor	-performing ¹	On performing	On non-performing exposures ³ exposures		Of which performing but past due >30	Of which non-performing ¹		On performing	On non-performing	financial guarantees received on non- performing exposures	
(min EUR, %)		days and <=90 days		Of which: defaulted	exposures ²				days and <=90 days		Of which: defaulted	exposures ²	exposures ³	
Debt securities (including at amortised cost and fair value)	28,210	0	2	2	3	1	0	31,100	0	2	2	3	1	0
Central banks	65	0	0	0	0	0	0	207	0	0	0	0	0	0
General governments	14,094	0	2	2	1	1	0	17,089	0	2	2	1	1	0
Credit institutions	12,569	0	0	0	3	0	0	11,298	0	0	0	2	0	0
Other financial corporations	1,378	0	0	0	0	0	0	1,952	0	0	0	1	0	0
Non-financial corporations	105	0	0	0	0	0	0	554	0	0	0	0	0	0
Loans and advances(including at amortised cost and fair value)	150,062	134	3,931	3,700	145	1,444	1,014	161,894	84	3,430	3,354	119	1,275	972
Central banks	218	0	0	0	1	0	0	10,717	0	0	0	1	0	0
General governments	15,238	0	1	0	5	1	0	13,061	0	1	1	4	1	0
Credit institutions	38,279	13	374	374	6	4	19	39,260	9	9	9	5	3	5
Other financial corporations	27,777	14	379	378	9	120	111	29,104	3	342	273	9	92	87
Non-financial corporations	51,708	86	2,697	2,492	104	1,155	690	52,807	52	2,621	2,617	79	1,033	701
Households	16,842	21	480	457	20	164	194	16,944	19	456	454	20	146	179
DEBT INSTRUMENTS other than HFT	178,272	134	3,933	3,702	148	1,444	1,014	192,994	84	3,432	3,356	122	1,276	972
OFF-BALANCE SHEET EXPOSURES	52,559		153	153	18	63	42	44,316		199	199	19	64	32

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

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

³ Institutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)



Forborne Exposures

Landesbank Baden-Württemberg

	As of 31/12/2014					As of 30/06/2015				
	Gross carrying amount of exposures with forbearance measures		changes in fair value	airment, accumulated lue due to credit risk and posures with forbearance Collateral and		Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on
		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	guarantees received on exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures for with forbearance measures	
(min EUR, %) Debt securities (including at amortised cost and fair value)	0	0	0	0	0		0	0	0	
Central banks	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	0	0
General governments	U	0	U		U	U	5	U	U	U
Credit institutions	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0
Loans and advances (including at amortised cost and fair value)	1,803	1,063	303	298	787	1,646	1,080	308	303	734
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0
Other financial corporations	127	122	68	68	30	100	100	59	59	13
Non-financial corporations	1,580	858	228	222	738	1,463	908	237	232	677
Households	96	83	7	7	19	84	73	12	12	44
DEBT INSTRUMENTS other than HFT	1,803	1,063	303	298	787	1,646	1,080	308	303	734
Loan commitments given	15	1	1	1	0	13	5	0	0	0

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

Leverage ratio

EBA EUROPEAN BANKING AUTHORITY

(mln EUR, %)			As of 31/12/2014	As of 30/06/2015	Disclosure Template Code	REGULATION
	A	Tier 1 capital	12,972	13,018	LRCom {20}	
I	B Total leverage ratio exposures		270,717	292,560	LRCom {21}	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
	С	Leverage ratio	4.79%	4.45%	A/B	



Information on collaterals: Mortgage loans

Landesbank Baden-Württemberg

	As of 31/12	2/2014	As of 30/06/2015				
	Mortgage I [Loans collateralized by ir		Mortgage loans [Loans collateralized by immovable property]				
(min EUR, %)	Carrying amount	Maximum amount of the collateral that can be considered ¹	Carrying amount	Maximum amount of the collateral that can be considered ¹			
Loans and advances	30,795	25,730	35,285	24,678			
of which: Other financial corporations	3,259	2,588	2,637	1,904			
of which: Non-financial corporations	15,515	12,765	19,377	13,053			
of which: Households	11,790	10,313	13,127	9,655			

¹This column includes information only on immovable property collaterals. In accordance with the ITS on supervisory reporting, the sum of the amounts of the collateral shall not exceed the carrying amount of the related loan.