



## 2015 EU-wide Transparency Exercise

<b>Bank Name</b>	Landesbank Baden-Württemberg
<b>LEI Code</b>	B81CK4ESI35472RHJ606
<b>Country Code</b>	DE

## 2015 EU-wide Transparency Exercise

### Capital

Landesbank Baden-Württemberg

CRR / CRDIV DEFINITION OF CAPITAL	As of 31/12/2014	As of 30/06/2015	COREP CODE	REGULATION
<b>OWN FUNDS</b>	<b>16,315</b>	<b>16,550</b>	CA1 {1}	Articles 4(118) and 72 of CRR
<b>COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)</b>	<b>12,015</b>	<b>12,135</b>	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 (f) of CRR
Accumulated other comprehensive income	227	352	CA1 {1.1.1.3}	Articles 4(100), 26(1) point (d) and 36 (1) point (f) 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 (f) 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 (f) 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 CRR
(-) 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 91 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) (iv) and 153(8) of CRR and Articles 36(1) point (k) (v) and 155(4) of CRR.
Of which: from securitisation positions (-)	0	0	CA1 {1.1.1.18}	Articles 36(1) point (k) (ii), 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 exceeding 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 {1.1.1.16 + 1.1.1.18 + 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
<b>ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>957</b>	<b>883</b>	CA1 {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})	
<b>TIER 1 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>12,972</b>	<b>13,018</b>	CA1 {1.1}	Article 25 of CRR
<b>TIER 2 CAPITAL (net of deductions and after transitional adjustments)</b>	<b>3,343</b>	<b>3,531</b>	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})	
<b>TOTAL RISK EXPOSURE AMOUNT</b>	<b>82,182</b>	<b>80,606</b>	CA2 {1}	Articles 92(3), 95, 96 and 98 of CRR
<b>Common Equity Tier 1 Capital ratio</b>	<b>14.62%</b>	<b>15.06%</b>	CA3 {1}	-
<b>Tier 1 Capital ratio</b>	<b>15.78%</b>	<b>16.15%</b>	CA3 {3}	-
<b>Total Capital ratio</b>	<b>19.85%</b>	<b>20.53%</b>	CA3 {5}	-



# 2015 EU-wide Transparency Exercise

## 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 <sup>1</sup>	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
<b>Total Risk Exposure Amount</b>	<b>82,182</b>	<b>80,606</b>

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

# 2015 EU-wide Transparency Exercise

## P&L

### Landesbank Baden-Württemberg

(mln 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
<b>TOTAL OPERATING INCOME, NET</b>	<b>2,163</b>	<b>1,137</b>
(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 <sup>1</sup>	-34	
Of which restructuring <sup>1</sup>	-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 subsidiaries, 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 subsidiaries, 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
<b>PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS</b>	<b>372</b>	<b>359</b>
<b>PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS</b>	<b>325</b>	<b>270</b>
Profit or (-) loss after tax from discontinued operations	0	0
<b>PROFIT OR (-) LOSS FOR THE YEAR</b>	<b>325</b>	<b>270</b>
Of which attributable to owners of the parent	325	270

<sup>(1)</sup> Information available only as of end of the year



## 2015 EU-wide Transparency Exercise

### Credit Risk - Standardised Approach

Landesbank Baden-Württemberg

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions
Consolidated data	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		314	58		
	Multilateral Development Banks	0	0	0		0	0		
	International Organisations	0	0	0		0	0		
	Institutions	50,109	45,316	721		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	
	Secured by mortgages on immovable property	5,691	5,691	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		
<b>Standardised Total<sup>2</sup></b>	<b>90,380</b>	<b>72,239</b>	<b>14,295</b>	<b>369</b>	<b>82,324</b>	<b>68,166</b>	<b>13,555</b>	<b>300</b>	

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

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
GERMANY	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		296	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	1,372	1,294	739		1,352	1,256	718	
	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	0	141	361	214	0	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									
Other exposures	603	603	486		568	568	477		
<b>Standardised Total<sup>2</sup></b>	<b>603</b>	<b>603</b>	<b>486</b>	<b>160</b>	<b>568</b>	<b>568</b>	<b>477</b>	<b>115</b>	

(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 Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
UNITED KINGDOM	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	36	12	11		36	12	11	
	of which: SME	0	0	0		0	0	0	
	Retail	6	5	3		5	3	2	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	8	8	3		8	8	3	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1	1	1	1	1	1	1	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		7	7	1	
Equity	5	5	5		5	5	5		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1</b>	

(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 Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
UNITED STATES	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	
	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	
Equity	5	5	5		5	5	5		
Securitisation									
Other exposures	3	3	3		3	3	3		
<b>Standardised Total<sup>2</sup></b>	<b>3</b>	<b>3</b>	<b>3</b>	<b>1</b>	<b>3</b>	<b>3</b>	<b>3</b>	<b>1</b>	

(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 Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
FRANCE	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	0	0	0		0	0	0	
	Retail	16	14	11		16	13	10	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	4	4	1		4	4	1	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	5	3	4	1	4	3	4	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	
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>				<b>1</b>				<b>1</b>	

(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 Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
SWITZERLAND	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	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	
	Secured by mortgages on immovable property	21	21	8		22	22	8	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	13	6	6	7	13	6	7	7
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	6	6	6		10	10	10		
Securitisation									
Other exposures	2	2	2		3	3	3		
<b>Standardised Total<sup>2</sup></b>				<b>7</b>				<b>7</b>	

(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 Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
Other Countries	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	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation									
Other exposures	0	0	0		0	0	0		
<b>Standardised Total<sup>2</sup></b>				<b>0</b>				<b>0</b>	

(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 Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
LUXEMBOURG	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	
	Secured by mortgages on immovable property	0	0	0		0	0	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		
<b>Standardised Total<sup>2</sup></b>				<b>8</b>				<b>8</b>	

(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 Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
NETHERLANDS	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	
	Secured by mortgages on immovable property	2	2	1		2	2	1	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	<b>Standardised Total<sup>2</sup></b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	

(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 Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
ITALY	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	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	
	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	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	<b>Standardised Total<sup>2</sup></b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	

(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 Securitisation exposures

		Standardised Approach							
		As of 31/12/2014				As of 30/06/2015			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
AUSTRIA	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	
	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	
Equity	0	0	0		0	0	0		
Securitisation	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
	<b>Standardised Total<sup>2</sup></b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	

(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 Securitisation exposures



## 2015 EU-wide Transparency Exercise

Credit Risk - IRB Approach  
Landesbank Baden-Württemberg

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
			Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		
Consolidated data	(min EUR, %)												
	Central banks and central governments	38.662	14	42.076	3.200	3	2	50.357	2	51.561	3.170	2	
	Institutions	69.922	11	68.795	6.603	3	10	76.818	11	75.533	6.236	3	
	Corporates	107.552	3.572	86.785	36.002	10	1.575	117.352	2.903	97.284	35.596	8	
	Corporates - Of Which: Specialised Lending	19.573	670	18.328	10.118	0	172	19.852	592	18.868	9.700	0	
	Corporates - Of Which: SME	7.872	205	5.900	2.824	0	83	7.566	177	5.839	2.653	0	
	Retail	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	
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: non-SME	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	
	Retail - Other Retail	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	
	Retail - Other Retail - Of Which: non-SME	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	
Securitisation	2.793	0	2.792	879	0	0	2.736	0	2.735	780	0		
Other non credit-obligation assets				1.482						1.764			
IRB Total				51.193						50.375			

(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 Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
			Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		
GERMANY	(min EUR, %)												
	Central banks and central governments	29.098	0	31.915	0	0	0	29.696	0	30.392	1.494	0	
	Institutions	15.837	0	15.605	1.517	1	1	17.726	4	17.162	1.222	1	
	Corporates	83.251	2.799	66.802	27.751	9	1.401	82.434	2.063	66.602	27.020	8	
	Corporates - Of Which: Specialised Lending	10.322	327	9.632	4.670	0	102	9.471	209	9.162	4.383	0	
	Corporates - Of Which: SME	7.668	200	5.903	2.762	0	82	7.363	172	5.726	2.574	0	
	Retail	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	
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: non-SME	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	
	Retail - Other Retail	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	
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	
	Equity	986	0	986	2.831	0	0	977	0	977	2.690	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).

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
			Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		
UNITED KINGDOM	(min EUR, %)												
	Central banks and central governments	20	0	156	0	0	0	0	0	133	0	0	
	Institutions	21.436	0	21.374	954	0	0	28.926	0	28.831	898	0	
	Corporates	1.284	0	1.273	290	0	0	1.863	3	1.840	370	0	
	Corporates - Of Which: Specialised Lending	450	0	442	204	0	0	660	0	643	258	0	
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail	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	
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: non-SME	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	
	Retail - Other Retail	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	
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	
	Equity	0	0	0	0	0	0	0	0	0	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).

		IRB Approach											
		As of 31/12/2014						As of 30/06/2015					
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions				
			Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted		
UNITED STATES	(min EUR, %)												
	Central banks and central governments	2.283	0	2.440	0	0	0	9.031	0	9.181	0	0	
	Institutions	11.139	0	11.051	499	0	0	3.359	0	3.289	455	0	
	Corporates	7.015	233	6.503	2.779	0	66	16.080	287	15.514	2.774	0	
	Corporates - Of Which: Specialised Lending	4.217	216	4.038	2.370	0	49	4.703	270	4.426	2.165	0	
	Corporates - Of Which: SME	2	0	1	1	0	1	0	0	1	1	0	
	Retail	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	
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: non-SME	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	
	Retail - Other Retail	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	
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	
	Equity	49	0	49	112	0	0	48	0	48	110	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).

		IRB Approach													
		As of 31/12/2014					As of 30/06/2015								
		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted			Of which: defaulted				Of which: defaulted			Of which: defaulted			
(min EUR, %)															
FRANCE	Central banks and central governments	16	0	25	1	0	0	0	31	0	39	1	0	0	0
	Institutions	7,753	0	7,734	643	0	0	0	13,651	0	13,647	538	0	0	0
	Corporates	786	11	783	285	0	8	813	6	802	303	0	5	0	0
	Corporates - Of Which: Specialised Lending	357	0	357	135	0	0	314	0	306	109	0	0	0	0
	Corporates - Of Which: SME	1	0	1	1	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	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	0	0
	Retail - Other Retail	0	0	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	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	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	0	0
	Securitisation	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
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 Approach													
		As of 31/12/2014					As of 30/06/2015								
		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted			Of which: defaulted				Of which: defaulted			Of which: defaulted			
(min EUR, %)															
SWITZERLAND	Central banks and central governments	3	0	13	0	0	0	0	621	0	651	0	0	0	0
	Institutions	2,987	0	2,839	237	0	0	0	3,761	0	3,711	353	0	0	0
	Corporates	2,691	5	2,157	488	0	5	3,262	15	2,760	589	0	2	0	0
	Corporates - Of Which: Specialised Lending	102	0	101	68	0	0	62	0	62	34	0	0	0	0
	Corporates - Of Which: SME	66	0	60	33	0	0	80	0	75	42	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	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	0	0
	Retail - Other Retail	0	0	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	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	14	0	0	0	0	0	0	19	0	0	0
	Securitisation	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
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 Approach													
		As of 31/12/2014					As of 30/06/2015								
		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted			Of which: defaulted				Of which: defaulted			Of which: defaulted			
(min EUR, %)															
Other Countries	Central banks and central governments	1,977	0	2,016	0	0	0	0	5,424	0	5,427	22	0	0	0
	Institutions	2,950	0	2,950	77	0	0	0	46	0	46	26	0	0	0
	Corporates	0	0	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	0	0
	Corporates - Of Which: SME	0	0	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	0	0
	Retail - Secured on real estate property	0	0	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	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	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	0	0
	Retail - Other Retail	0	0	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	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	1	0	1	1	0	0	0	1	0	1	1	0	0	0
	Securitisation	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
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 Approach													
		As of 31/12/2014					As of 30/06/2015								
		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	
		Of which: defaulted			Of which: defaulted				Of which: defaulted			Of which: defaulted			
(min EUR, %)															
LUXEMBOURG	Central banks and central governments	0	0	14	0	0	0	0	0	0	13	0	0	0	0
	Institutions	462	0	463	20	0	0	0	719	0	720	16	0	0	0
	Corporates	3,372	43	3,212	703	0	5	3,197	40	3,023	682	0	8	0	0
	Corporates - Of Which: Specialised Lending	1,099	0	1,054	512	0	0	1,340	0	1,271	563	0	0	0	0
	Corporates - Of Which: SME	2	0	0	0	0	0	2	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	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	0	0
	Retail - Other Retail	0	0	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	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	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	0	0
	Securitisation	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
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 Approach											
		As of 31/12/2014					As of 30/06/2015						
		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions
	Of which: defaulted		Of which: defaulted			Of which: defaulted			Of which: defaulted				
(min EUR, %)													
NETHERLANDS	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
	Retail - Secured on real estate property - Of Which: non-SME	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	0	0	0	0	0	0	0	0	0	0	0	0	
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).

		IRB Approach											
		As of 31/12/2014					As of 30/06/2015						
		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions
	Of which: defaulted		Of which: defaulted			Of which: defaulted			Of which: defaulted				
(min EUR, %)													
ITALY	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
	Retail - Secured on real estate property - Of Which: non-SME	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	0	0	0	0	0	0	0	0	0	0	0	0	
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).

		IRB Approach											
		As of 31/12/2014					As of 30/06/2015						
		Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions	Original Exposure <sup>1</sup>		Exposure Value <sup>2</sup>	Risk exposure amount		Value adjustments and provisions
	Of which: defaulted		Of which: defaulted			Of which: defaulted			Of which: defaulted				
(min EUR, %)													
AUSTRIA	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
	Retail - Secured on real estate property - Of Which: non-SME	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	0	0	0	0	0	0	0	0	0	0	0	0	
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).

## 2015 EU-wide Transparency Exercise

### Sovereign Exposure Landesbank Baden-Württemberg

(mln EUR)		As of 31/12/2014															
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)					
		of which: loans and advances		of which: AFS banking book		of which: FVO (designated at fair value through profit&loss) banking book		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	
		Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (-)
[ 0 - 3M ]	Austria	0	0	0	0	0	0	0	0	0	0	0	86	0	82	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	66	0	66	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	16	0	24	-6	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	5	0	1	-2	
[ 3Y - 5Y ]		40	14	40	0	0	26	0	0	0	0	0	12	1	12	-1	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>		<b>45</b>	<b>19</b>	<b>45</b>	<b>0</b>	<b>0</b>	<b>26</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>186</b>	<b>2</b>	<b>186</b>	<b>-9</b>	
[ 0 - 3M ]	Belgium	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	7	0	7	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	41	0	67	-6	
[ 3Y - 5Y ]		5	0	5	0	0	0	0	0	0	0	0	4	0	4	-5	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 10Y - more ]	81	0	58	0	0	58	0	0	0	0	0	0	0	66	-16		
<b>Total</b>		<b>86</b>	<b>0</b>	<b>62</b>	<b>0</b>	<b>0</b>	<b>62</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>53</b>	<b>0</b>	<b>144</b>	<b>-27</b>	
[ 0 - 3M ]	Bulgaria	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	8	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	15	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	6	-1	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>29</b>	<b>-1</b>	
[ 0 - 3M ]	Cyprus	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	41	-1	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	8	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>11</b>	<b>0</b>	<b>51</b>	<b>-1</b>	
[ 0 - 3M ]	Czech Republic	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	2	-2	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3Y - 5Y ]		18	0	18	0	0	0	0	0	0	0	0	0	0	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 10Y - more ]	-9	0	-9	0	0	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>		<b>27</b>	<b>0</b>	<b>27</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2</b>	<b>0</b>	<b>2</b>	<b>-2</b>	
[ 0 - 3M ]	Denmark	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	46	-5	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>52</b>	<b>0</b>	<b>54</b>	<b>-14</b>	
[ 0 - 3M ]	Estonia	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	3	-3	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	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	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3</b>	<b>-3</b>	
[ 0 - 3M ]	Finland	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	2	-2	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 10Y - more ]	17	0	17	0	0	0	0	0	0	0	0	0	0	1	0		
<b>Total</b>		<b>17</b>	<b>0</b>	<b>17</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3</b>	<b>0</b>	<b>2</b>	<b>-2</b>	
[ 0 - 3M ]	France	0	0	0	0	0	0	0	0	0	0	0	111	0	103	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	52	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	30	-8	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	56	-2	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	75	-6	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	44	-4	
[ 10Y - more ]	33	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
<b>Total</b>		<b>33</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>388</b>	<b>2</b>	<b>436</b>	<b>-20</b>	



## 2015 EU-wide Transparency Exercise

### Sovereign Exposure Landesbank Baden-Württemberg

(mln EUR)		As of 31/12/2014															
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)					
								Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value			
		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	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 ]	Malta	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	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
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Netherlands	0	0	0	0	0	0	0	0	0	0	8	0	0	0	0	0
[ 3M - 1Y ]		31	0	31	31	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	6	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	26	0	0	26	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>31</b>	<b>0</b>	<b>31</b>	<b>31</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>41</b>	<b>0</b>	<b>27</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Poland	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		19	0	19	18	0	1	0	0	0	0	5	0	0	6	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	116	3	114	0	0	0
[ 5Y - 10Y ]		37	0	37	21	0	16	0	0	0	0	9	0	22	8	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>56</b>	<b>0</b>	<b>56</b>	<b>39</b>	<b>0</b>	<b>18</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>129</b>	<b>3</b>	<b>142</b>	<b>-8</b>	<b>0</b>	<b>0</b>	<b>-23</b>
[ 0 - 3M ]	Portugal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	2	0	0	4	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		283	0	283	283	0	0	0	0	0	0	54	1	54	-2	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	4	0	4	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>284</b>	<b>0</b>	<b>284</b>	<b>283</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>60</b>	<b>1</b>	<b>78</b>	<b>-2</b>	<b>0</b>	<b>0</b>	<b>-2</b>
[ 0 - 3M ]	Romania	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	4	0	4	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	24	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	6	0	6	-1	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>10</b>	<b>0</b>	<b>34</b>	<b>-1</b>	<b>0</b>	<b>0</b>	<b>-2</b>
[ 0 - 3M ]	Slovakia	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	3	0	3	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	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
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>3</b>	<b>0</b>	<b>3</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-3</b>
[ 0 - 3M ]	Slovenia	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	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
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
[ 0 - 3M ]	Spain	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		4	4	4	25	0	0	0	0	0	7	0	8	0	0	0	0
[ 1Y - 2Y ]		24	0	24	24	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		8	0	8	8	0	0	0	0	0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		599	0	599	599	0	0	0	0	0	0	10	0	10	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	121	0	121	121	0	0	0	0	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>782</b>	<b>4</b>	<b>782</b>	<b>778</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>138</b>	<b>1</b>	<b>145</b>	<b>-3</b>	<b>0</b>	<b>0</b>	<b>-3</b>
[ 0 - 3M ]	Sweden	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	35	0	35	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>43</b>	<b>0</b>	<b>35</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

## 2015 EU-wide Transparency Exercise

### Sovereign Exposure Landesbank Baden-Württemberg

(mln EUR)		As of 31/12/2014														
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)				
								Derivatives with positive fair value		Derivatives with negative fair value		Derivatives with positive fair value		Derivatives with negative fair value		
		of which: loans and advances		of which: AFS banking book	of which: FV0 (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 (-)		
	United Kingdom	[ 0 - 3M ]	0	0	0	0	0	0	0	0	0	0	186	0	186	0
		[ 3M - 1Y ]	0	0	0	0	0	0	0	0	0	0	173	0	181	-1
		[ 1Y - 2Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 2Y - 3Y ]	0	0	0	0	0	0	0	0	0	0	4	0	0	0
		[ 3Y - 5Y ]	0	0	0	0	0	0	0	0	0	0	140	3	140	4
		[ 5Y - 10Y ]	0	0	0	0	0	0	0	0	0	0	1	0	6	0
		[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>505</b>	<b>3</b>	<b>514</b>	<b>-5</b>
	Iceland	[ 0 - 3M ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 3M - 1Y ]	0	0	0	0	0	0	0	0	0	0	0	0	41	0
		[ 1Y - 2Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 2Y - 3Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 3Y - 5Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 5Y - 10Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>41</b>	<b>0</b>
	Liechtenstein	[ 0 - 3M ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 3M - 1Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 1Y - 2Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 2Y - 3Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 3Y - 5Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 5Y - 10Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
	Norway	[ 0 - 3M ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 3M - 1Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 1Y - 2Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 2Y - 3Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 3Y - 5Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 5Y - 10Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	<b>Total</b>	<b>1</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
	Australia	[ 0 - 3M ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 3M - 1Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 1Y - 2Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 2Y - 3Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 3Y - 5Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 5Y - 10Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	<b>Total</b>	<b>1</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
	Canada	[ 0 - 3M ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 3M - 1Y ]	0	0	0	0	0	0	0	0	0	0	0	0	20	0
		[ 1Y - 2Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 2Y - 3Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 3Y - 5Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 5Y - 10Y ]	36	0	23	23	0	0	0	0	0	0	0	0	0	0
		[ 10Y - more ]	52	0	52	52	0	0	0	0	0	0	0	0	0	0
	<b>Total</b>	<b>88</b>	<b>0</b>	<b>75</b>	<b>74</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>20</b>	<b>0</b>	
	Hong Kong	[ 0 - 3M ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 3M - 1Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 1Y - 2Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 2Y - 3Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 3Y - 5Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 5Y - 10Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
	Japan	[ 0 - 3M ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 3M - 1Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 1Y - 2Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 2Y - 3Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 3Y - 5Y ]	0	0	0	0	0	0	0	0	0	0	21	0	37	-1
		[ 5Y - 10Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>21</b>	<b>0</b>	<b>37</b>	<b>-1</b>	
	U.S.	[ 0 - 3M ]	0	0	0	0	0	0	0	0	0	0	200	125	75	0
		[ 3M - 1Y ]	0	0	0	0	0	0	0	0	0	0	25	0	25	0
		[ 1Y - 2Y ]	0	0	0	0	0	0	0	0	0	0	99	0	0	0
		[ 2Y - 3Y ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 3Y - 5Y ]	1,562	0	1,562	1,562	0	0	0	0	0	0	33	0	0	0
		[ 5Y - 10Y ]	280	0	280	280	0	0	0	0	0	0	14	0	66	0
		[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	<b>Total</b>	<b>1,842</b>	<b>0</b>	<b>1,842</b>	<b>1,842</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>370</b>	<b>126</b>	<b>166</b>	<b>0</b>	

2015 EU-wide Transparency Exercise

Sovereign Exposure  
Landesbank Baden-Württemberg

(mln EUR)		As of 31/12/2014																
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)			NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)					
		of which: loans and advances			of which: AFS banking book		of which: FVO (designated at fair value through profit&loss) banking book		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	
		Notional value	Fair-value (+)	Fair-value (-)	Notional value	Fair-value (+)	Fair-value (-)	Notional value	Fair-value (+)	Fair-value (-)	Notional value	Fair-value (+)	Fair-value (-)	Notional value	Fair-value (+)	Fair-value (-)	Fair-value (-)	
[ 0 - 3M ]	China	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	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	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
[ 0 - 3M ]	Switzerland	51	51	51	0	0	0	0	0	0	0	0	0	2	0	2	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y ]		55	55	55	0	0	0	0	0	0	0	0	0	28	0	28	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	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	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	8	0	8	0	
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total	106	106	106	0	0	0	0	0	0	0	0	0	36	28	64	0		
[ 0 - 3M ]	Other advanced economies non EEA	23	0	0	23	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	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	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total	23	0	0	23	0	0	0	0	0	0	0	0	0	0	0	0		
[ 0 - 3M ]	Other Central and eastern Europe countries non EEA	0	0	0	0	0	0	0	0	0	0	0	41	0	41	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	3	0	3	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	0	31	8	39	25	-1	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total	0	0	0	0	0	0	0	0	0	0	0	76	8	84	25	-1		
[ 0 - 3M ]	Middle East	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	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	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
[ 0 - 3M ]	Latin America and the Caribbean	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	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	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
[ 0 - 3M ]	Africa	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	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	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
[ 0 - 3M ]	Others	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y ]		1	1	1	0	0	0	0	0	0	0	0	0	8	0	8	0	
[ 1Y - 2Y ]		2	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	0	2	2	0	0	
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total	4	4	4	0	0	0	0	0	0	0	0	0	10	2	12	0		

Notes and definitions

- The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties with full or partial government guarantees
- The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and/or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments







(mln EUR)

As of 30/06/2015

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)					
				of which: loans and advances	of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	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			
								Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)		
[ 0 - 3M ]	Malta	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	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
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 0 - 3M ]	Netherlands	31	0	31	31	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	30	0	0	28	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		278	0	278	278	0	0	0	0	0	0	2	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		309	0	309	309	0	0	0	0	0	32	0	0	28	0	0	0
[ 0 - 3M ]	Poland	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		19	0	19	18	0	1	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	5	0	0	6	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	80	1	80	-2	0	0
[ 3Y - 5Y ]		20	0	20	20	0	0	0	0	0	48	1	45	-18	0	0	0
[ 5Y - 10Y ]		15	0	15	0	0	15	0	0	0	14	0	0	27	-13	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		55	0	55	38	0	17	0	0	0	147	3	159	-32	0	0	0
[ 0 - 3M ]	Portugal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	2	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	8	0	0	0	0	0	0
[ 2Y - 3Y ]		276	0	276	276	0	0	0	0	0	45	0	0	45	-1	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	18	1	18	-1	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		276	0	276	276	0	0	0	0	73	1	76	-2	0	0	0	0
[ 0 - 3M ]	Romania	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	4	0	0	28	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	6	0	0	6	-1	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	10	0	34	-2	0	0	0	0
[ 0 - 3M ]	Slovakia	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	3	0	0	3	-3	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	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
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	3	0	3	-3	0	0	0	0
[ 0 - 3M ]	Slovenia	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	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
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 0 - 3M ]	Spain	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		2	2	2	0	0	0	0	0	0	3	0	0	0	0	0	0
[ 1Y - 2Y ]		24	0	24	24	0	0	0	0	0	65	1	65	-3	0	0	0
[ 2Y - 3Y ]		8	0	8	0	0	0	0	0	0	13	0	10	0	0	0	0
[ 3Y - 5Y ]		605	0	605	604	0	1	0	0	0	1	0	2	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	4	0	0	0	0
[ 10Y - more ]	126	0	126	126	0	0	0	0	0	3	0	0	0	0	0	0	
Total		766	2	766	763	0	1	0	0	83	1	89	-3	0	0	0	
[ 0 - 3M ]	Sweden	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		26	0	26	0	0	26	0	0	0	27	0	27	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	10	0	10	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	4	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		26	0	26	0	0	26	0	0	41	0	41	0	0	0	0	0

(mln EUR)

As of 30/06/2015

Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)					
		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	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				
							Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)			
[ 0 - 3M ]	United Kingdom	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	0	134	3	134	4	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	17	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	173	4	161	4	0	
[ 0 - 3M ]	Iceland	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	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
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	45	0	
[ 0 - 3M ]	Liechtenstein	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	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
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 0 - 3M ]	Norway	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	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
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	5	0	5	0	0	
[ 0 - 3M ]	Australia	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	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
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		1	0	1	0	0	1	0	0	0	0	0	0	1	0	0	
[ 0 - 3M ]	Canada	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	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
[ 5Y - 10Y ]		37	0	24	24	0	0	0	0	0	0	0	4	0	0	0	0
[ 10Y - more ]	54	0	54	54	0	0	0	0	0	0	0	54	0	0	0	0	
Total		92	0	79	79	0	0	0	0	0	0	4	0	0	0	0	
[ 0 - 3M ]	Hong Kong	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	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
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 0 - 3M ]	Japan	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	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
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		0	0	0	0	0	0	0	0	0	0	31	1	31	-1	0	
[ 0 - 3M ]	U.S.	0	0	0	0	0	0	0	0	0	0	25	0	25	0	0	
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	179	0	
[ 2Y - 3Y ]		0	0	270	270	0	0	0	0	0	0	0	0	0	0	0	
[ 3Y - 5Y ]		2,065	0	2,065	2,065	0	0	0	0	0	0	0	0	0	0	0	
[ 5Y - 10Y ]		307	0	307	307	0	0	0	0	0	0	60	0	41	0	0	
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total		2,642	0	2,642	2,641	0	1	0	0	0	85	1	245	-1	0		

(mln EUR)		As of 30/06/2015														
Residual Maturity	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)			DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)				INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)					
		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book	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			
		Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (+)	Notional value	Fair-value (-)	Notional value	Fair-value (+)	Notional value	Fair-value (-)			
[ 0 - 3M ]	China	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	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
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 0 - 3M ]	Switzerland	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		62	62	62	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3Y - 5Y ]		139	0	139	139	0	0	0	0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total	201	62	201	139	0	0	0	0	0	0	0	43	26	0	0	
[ 0 - 3M ]	Other advanced economies non EEA	57	0	57	57	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	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
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total	57	0	57	57	0	0	0	0	0	0	0	0	0	0	0	
[ 0 - 3M ]	Other Central and eastern Europe countries non EEA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	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
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total	0	0	0	0	0	0	0	0	0	0	0	36	7	30	-1	
[ 0 - 3M ]	Middle East	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	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
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 0 - 3M ]	Latin America and the Caribbean	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	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
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 0 - 3M ]	Africa	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 2Y - 3Y ]		0	0	0	0	0	0	0	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
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[ 0 - 3M ]	Others	1	1	1	1	0	0	0	0	0	0	0	0	0	0	0
[ 3M - 1Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y ]		1	1	1	0	0	0	0	0	0	0	0	9	0	9	0
[ 2Y - 3Y ]		1	1	1	0	0	0	0	0	0	0	0	2	0	2	0
[ 3Y - 5Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 5Y - 10Y ]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[ 10Y - more ]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total	3	3	3	0	0	0	0	0	0	0	0	11	0	11	0	

Notes and definitions

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

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

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

## 2015 EU-wide Transparency Exercise

### Information on performing and non-performing exposures

#### Landesbank Baden-Württemberg

	As of 31/12/2014							As of 30/06/2015							
	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions			Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions <sup>4</sup>		Collaterals and financial guarantees received on non-performing exposures
	Of which performing but past due >30 days and <=90 days	Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non-performing exposures <sup>3</sup>	On performing exposures <sup>2</sup>	On non-performing exposures <sup>3</sup>		Of which performing but past due >30 days and <=90 days	Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non-performing exposures <sup>3</sup>		
		Of which: defaulted								Of which: defaulted					
(min EUR, %)															
<b>Debt securities (including at amortised cost and fair value)</b>	<b>28,210</b>	<b>0</b>	<b>2</b>	<b>2</b>	<b>3</b>	<b>1</b>	<b>0</b>	<b>31,100</b>	<b>0</b>	<b>2</b>	<b>2</b>	<b>3</b>	<b>1</b>	<b>0</b>	
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	
<b>Loans and advances (including at amortised cost and fair value)</b>	<b>150,062</b>	<b>134</b>	<b>3,931</b>	<b>3,700</b>	<b>145</b>	<b>1,444</b>	<b>1,014</b>	<b>161,894</b>	<b>84</b>	<b>3,430</b>	<b>3,354</b>	<b>119</b>	<b>1,275</b>	<b>972</b>	
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	
<b>DEBT INSTRUMENTS other than HFT</b>	<b>178,272</b>	<b>134</b>	<b>3,933</b>	<b>3,702</b>	<b>148</b>	<b>1,444</b>	<b>1,014</b>	<b>192,994</b>	<b>84</b>	<b>3,432</b>	<b>3,356</b>	<b>122</b>	<b>1,276</b>	<b>972</b>	
<b>OFF-BALANCE SHEET EXPOSURES</b>	<b>52,559</b>		<b>153</b>	<b>153</b>	<b>18</b>	<b>63</b>	<b>42</b>	<b>44,316</b>		<b>199</b>	<b>199</b>	<b>19</b>	<b>64</b>	<b>32</b>	

<sup>1</sup> 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

<sup>2</sup> 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)

<sup>3</sup> 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)

## 2015 EU-wide Transparency Exercise

### Forborne Exposures

Landesbank Baden-Württemberg

	As of 31/12/2014					As of 30/06/2015				
	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		Collateral and financial guarantees received on exposures with forbearance measures	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 <sup>2</sup>		Collateral and financial guarantees received on exposures with forbearance measures		
		Of which non-performing exposures with forbearance measures	Of which on non-performing exposures with forbearance measures			Of which non-performing exposures with forbearance measures	Of which on non-performing exposures with forbearance measures			
(min EUR, %)										
<b>Debt securities (including at amortised cost and fair value)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0
<b>Loans and advances (including at amortised cost and fair value)</b>	<b>1,803</b>	<b>1,063</b>	<b>303</b>	<b>298</b>	<b>787</b>	<b>1,646</b>	<b>1,080</b>	<b>308</b>	<b>303</b>	<b>734</b>
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
<b>DEBT INSTRUMENTS other than HFT</b>	<b>1,803</b>	<b>1,063</b>	<b>303</b>	<b>298</b>	<b>787</b>	<b>1,646</b>	<b>1,080</b>	<b>308</b>	<b>303</b>	<b>734</b>
<b>Loan commitments given</b>	<b>15</b>	<b>1</b>	<b>1</b>	<b>1</b>	<b>0</b>	<b>13</b>	<b>5</b>	<b>0</b>	<b>0</b>	<b>0</b>

<sup>1</sup> 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□



## 2015 EU-wide Transparency Exercise

### Leverage ratio

Landesbank Baden-Württemberg

(mln EUR, %)

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





## 2015 EU-wide Transparency Exercise

### Information on collaterals: Mortgage loans

Landesbank Baden-Württemberg

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

<sup>1</sup>This 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.