Composition of capital

DE019
Landesbank Baden-Württemberg

(in million Euro)

Capital position CRD3 rules	Dec-11 Million EUR	Dec-11 % RWA	Jun-12 Million EUR	Jun-12 % RWA	References to COREP reporting
A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)	**10,259**		**10,717**		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	**9,705**		**10,103**		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	**-91**		**-99**		Net amount included in T1 own funds (COREP line 1.1.5.1)
Of which: (-/+) adjustment to valuation differences in other AFS assets (1)	**0**		**0**		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	**-314**	-0.3%	**-479**	-0.5%	COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	**-292**		**-296**		Total of items as defined by Article 57 (l), (m), (n) (o) and (p) of Directive 2006/48/EC and deducted from original own funds (COREP lines from 1.3.1 to 1.3.5 included in line 1.3.T1*)
Of which: (-) securitisation exposures not included in RWA according with CRD3 (2)	0	0.0%	0	0.0%	COREP line 1.3.7 included in line 1.3.T1* (50% securitisation exposures in the banking and trading book subject to 1250% risk weight; Art. 57 (r) of Directive 2006/48/EC)
Of which: (-) IRB provision shortfall and IRB equity expected loss amounts (before tax)	-22	0.0%	-183	-0.2%	As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
C) Common equity (A+B)	**9,945**	9.2%	**10,238**	9.9%	
Of which: ordinary shares subscribed by government	1,164	1.1%	1,164	1.1%	Paid up ordinary shares subscribed by government
D) Other instruments available for meeting the buffer (+)	**0**		**0**		
Hybrids to be converted into ordinary shares by 31st October 2012	**0**		**0**		
New CoCos issued according to EBA Common Term Sheet	**0**		**0**		
E) Other Existing government support measures (+)	**0**	0.0%	**0**	0.0%	
F) Core Tier 1 including existing government support measures (C+D+E)	**9,945**	9.2%	**10,238**	9.9%	
G) Hybrid instruments not subscribed by government	**4,564**		**4,489**		Net amount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 1.1.2.2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not subscribed by government
Tier 1 Capital (F+G) (Total original own funds for general solvency purposes)	**14,509**	**13.5%**	**14,727**	**14.2%**	**COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)**
RWA	**107,675**		**103,663**		
Sovereign Capital buffer					
H) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	**0**		**0**		
I) Difference between the book value and the fair value of sovereign assets (Bonds and Loans and advances) in the HTM and Loans & Receivables portfolios (3), as of 30th September 2011	**-185**		**-185**		
Sovereign capital buffer for exposures in EEA (H+I)	**0**		**0**		Sum of Prudential filter and valuation. If negative it is set to 0
J) Additional impairments on sovereign exposures (-)	**0**		**0**		Please report the write-downs on sovereign exposures accounted during 2011Q4 (Dec 2011 column) and 2012H1 (June 2012 column) with the limit for the total impairments (Dec 2011 + Jun 2012) of the sovereign buffer for each country.
Shortfall (+) / Surplus (-) to 9% before application of sovereign capital buffer	**-254**		**-908**		9% RWA - CT 1 including existing government support measures
Overall Shortfall (+) / Surplus (-) after including sovereign capital buffer and additional impairments on sovereign exposures	**-254**		**-908**		9% RWA - (CT 1 including existing government support measures - Sovereign capital buffer for exposures in EEA)

Notes and definitions

(1) The amount is already included in the computation of the eligible capital and reserves and it is provided separately for information purposes.
(2) According with CRD3 it can include also 50% securitisation exposures in the trading book subject to 1250% risk weight and not included in RWA.
(3) It includes also possible differences between the book value and the fair value of: (i) direct sovereign exposures in derivatives; (ii) indirect sovereign exposures in the banking and trading book

Composition of RWA

DE019
Landesbank Baden-Württemberg

(in million Euro)

	Dec-11	Jun-12
Total RWA (1)	**107,675**	**103,663**
RWA for credit risk	89,663	84,038
RWA Securitisation and re-securitisations	4,075	3,413
RWA Other credit risk	85,588	80,625
RWA for market risk	12,650	13,350
RWA operational risk	5,362	6,275
Transitional floors	0	0
RWA Other	0	0

Notes and definitions

(1) The RWA calculated according to CRD III can be based on models that have not yet been approved by the National Supervisory Authority.

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

Dec-11
DE019
Landesbank Baden-Württemberg

(in million Euro)

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances in the HTM and Loans and receivables portfolios	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) (1)	of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading(2)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item: Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) (4)
[0 - 3M [	Austria	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Austria	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Austria	53	0	53	0	0	0	0	-2	50		0	0	0
[2Y - 3Y [	Austria	0	0	0	0	0	0	0	-37	0		0	0	0
[3Y - 5Y [	Austria	0	0	0	0	0	0	0	-2	0		0	0	0
[5Y - 10Y [	Austria	0	0	0	0	0	0	0	-9	0		0	0	0
[10Y - more [	Austria	24	0	23	0	0	10	-9	0	13		0	0	0
Total	Austria	77	0	76	0	0	10	-9	-50	63	0	0	0	0
[0 - 3M [	Belgium	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Belgium	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Belgium	0	0	0	0	0	0	0	-6	0		0	0	0
[2Y - 3Y [	Belgium	0	0	0	0	0	0	0	-22	0		0	0	0
[3Y - 5Y [	Belgium	0	0	0	0	0	0	0	-22	0		0	0	0
[5Y - 10Y [	Belgium	0	0	0	0	0	0	0	-4	0		0	0	0
[10Y - more [	Belgium	5	0	5	0	0	5	0	0	0		0	0	0
Total	Belgium	5	0	5	0	0	5	0	-55	0	0	0	0	0
[0 - 3M [	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Bulgaria	0	0	0	0	0	0	0	-1	0		0	0	0
[2Y - 3Y [	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [	Bulgaria	0	0	0	0	0	0	0	-3	0		0	0	0
[10Y - more [	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
Total	Bulgaria	0	0	0	0	0	0	0	-3	0	0	0	0	0
[0 - 3M [	Cyprus	10	0	10	0	0	0	0	0	10		0	0	0
[3M - 1Y [	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Cyprus	10	0	10	0	0	0	0	0	15		0	0	0
[3Y - 5Y [	Cyprus	0	0	0	0	0	0	0	-12	0		0	0	0
[5Y - 10Y [	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
Total	Cyprus	20	0	20	0	0	0	0	-12	25	0	0	0	0
[0 - 3M [	Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Czech Republic	57	0	57	0	0	0	0	0	55		0	0	0
[3Y - 5Y [	Czech Republic	0	0	0	0	0	0	0	-6	0		0	0	0
[5Y - 10Y [	Czech Republic	16	0	0	0	0	0	0	0	15		0	0	0
[10Y - more [	Czech Republic	0	0	16	0	0	0	0	0	0		0	0	0
Total	Czech Republic	73	0	73	0	0	0	0	-5	70	0	0	0	0
[0 - 3M [	Denmark	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Denmark	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Denmark	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Denmark	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Denmark	0	0	0	0	0	0	0	-13	0		0	0	0
[5Y - 10Y [	Denmark	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	Denmark	0	0	0	0	0	0	0	0	0		0	0	0
Total	Denmark	0	0	0	0	0	0	0	-13	0	0	0	0	0
[0 - 3M [	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Estonia	0	0	0	0	0	0	0	-3	0		0	0	0
[5Y - 10Y [	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
Total	Estonia	0	0	0	0	0	0	0	-3	0	0	0	0	0
[0 - 3M [	Finland	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Finland	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Finland	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Finland	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Finland	0	0	0	0	0	0	0	-5	0		0	0	0
[5Y - 10Y [	Finland	0	0	0	0	0	0	0	-2	0		0	0	0
[10Y - more [	Finland	17	0	17	0	0	0	0	0	11		0	0	0
Total	Finland	17	0	17	0	0	0	0	-6	11	0	0	0	0

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

Dec-11
DE019
Landesbank Baden-Württemberg

(in million Euro)

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) (4)
			of which: **loans and advances** in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading (2)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value **Debt securities** in HTM and Loans and Receivables portfolios				
[0 - 3M [	France	1	1	1	0	0	0	0	0	0		0	0	0
[3M - 1Y [	France	56	4	56	0	0	1	0	0	50		0	0	0
[1Y - 2Y [	France	1	0	1	0	0	1	0	-4	0		0	0	0
[2Y - 3Y [	France	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	France	0	0	0	0	0	0	0	-12	0		0	0	0
[5Y - 10Y [	France	0	0	0	0	0	0	0	-4	0		0	0	0
[10Y - more [	France	26	0	24	0	0	24	0	0	0		0	0	0
Total	France	84	5	82	0	0	26	0	-21	50	0	0	0	0
[0 - 3M [	Germany	3,901	1,846	3,901	0	0	1,554	15	0	500		0	0	0
[3M - 1Y [	Germany	7,443	1,302	7,443	0	154	2,863	41	0	3,120		0	0	0
[1Y - 2Y [	Germany	3,095	571	3,095	100	131	951	31	0	1,428		0	0	0
[2Y - 3Y [	Germany	1,496	460	1,466	0	0	645	66	0	343		0	0	0
[3Y - 5Y [	Germany	3,010	762	3,003	164	0	424	111	0	1,768		0	0	0
[5Y - 10Y [	Germany	2,508	913	2,502	44	89	315	84	0	1,156		0	0	0
[10Y - more [	Germany	6,657	4,054	6,651	0	462	289	1,794	0	1,957		0	0	0
Total	Germany	28,110	9,908	28,061	308	836	7,041	2,142	0	10,272	0	0	0	0
[0 - 3M [	Greece (5)	1	0	1	0	0	1	0	-1	0		0	0	0
[3M - 1Y [	Greece (5)	62	0	62	0	1	0	0	0	63		0	0	0
[1Y - 2Y [	Greece (5)	17	0	17	0	0	0	0	4	17		0	0	0
[2Y - 3Y [	Greece (5)	65	0	65	0	0	0	0	2	60		0	0	0
[3Y - 5Y [	Greece (5)	213	0	213	0	0	0	0	-20	218		0	0	0
[5Y - 10Y [	Greece (5)	231	0	231	0	1	0	0	-4	202		0	0	0
[10Y - more [	Greece (5)	72	0	72	0	0	1	0	0	60		0	0	0
Total	Greece (5)	661	0	661	0	2	2	0	-19	620	527	0	0	0
[0 - 3M [	Hungary	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Hungary	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Hungary	0	0	0	0	0	0	0	-9	0		0	0	0
[2Y - 3Y [	Hungary	10	0	10	10	0	0	0	-1	10		0	0	0
[3Y - 5Y [	Hungary	14	0	14	0	0	0	0	16	18		0	0	0
[5Y - 10Y [	Hungary	5	0	5	0	0	0	0	-1	6		0	0	0
[10Y - more [	Hungary	0	0	0	0	0	0	0	0	0		0	0	0
Total	Hungary	29	0	29	10	0	0	0	5	34	0	0	0	0
[0 - 3M [	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Iceland	0	0	0	0	0	0	0	-4	0		0	0	0
[5Y - 10Y [	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
Total	Iceland	0	0	0	0	0	0	0	-4	0	0	0	0	0
[0 - 3M [	Ireland	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Ireland	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Ireland	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Ireland	0	0	0	0	0	0	0	-4	0		0	0	0
[3Y - 5Y [	Ireland	79	0	0	0	0	0	0	-6	90		0	0	0
[5Y - 10Y [	Ireland	0	0	0	0	0	0	0	-22	0		0	0	0
[10Y - more [	Ireland	0	0	0	0	0	0	0	0	0		0	0	0
Total	Ireland	79	0	0	0	0	0	0	-32	90	0	0	0	0
[0 - 3M [	Italy	0	0	0	0	0	0	0	-2	0		0	0	0
[3M - 1Y [	Italy	0	0	0	0	0	0	0	-1	0		0	0	0
[1Y - 2Y [	Italy	0	0	0	0	0	0	0	-1	0		0	0	0
[2Y - 3Y [	Italy	120	0	24	0	0	0	0	-11	125		0	0	0
[3Y - 5Y [	Italy	1,467	0	652	92	0	3	0	-162	1,597		0	0	0
[5Y - 10Y [	Italy	92	0	0	0	0	0	0	-26	100		0	0	0
[10Y - more [	Italy	1,229	0	1,229	0	0	0	0	0	1,408		0	0	0
Total	Italy	2,908	0	1,905	92	0	3	0	-202	3,230	0	0	0	0
[0 - 3M [	Latvia	41	41	41	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Latvia	30	0	30	0	0	0	0	-1	30		0	0	0
[3Y - 5Y [	Latvia	0	0	0	0	0	0	0	0	25		0	0	0
[5Y - 10Y [	Latvia	25	0	25	0	0	0	0	0	0		0	0	0
[10Y - more [	Latvia	40	40	40	0	0	0	0	0	0		0	0	0
Total	Latvia	136	81	136	0	0	0	0	-1	55	0	0	0	0

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

(in million Euro)

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances in the HTM and Loans and receivables portfolios	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) (1)	of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading(2)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) (4)
[0 - 3M [	Liechtenstein	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
[1Y - 2Y [		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
[3Y - 5Y [		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
[10Y - more [		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 - 3M [	Lithuania	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [		10	0	10	10	0	0	0	0	10		0	0	0
[1Y - 2Y [		76	0	76	25	0	0	0	-3	75		0	0	0
[2Y - 3Y [		0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [		0	0	0	0	0	0	0	-2	0		0	0	0
[5Y - 10Y [		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
Total		86	0	86	35	0	0	0	-5	85	0	0	0	0
[0 - 3M [	Luxembourg	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
[1Y - 2Y [		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
[3Y - 5Y [		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
[10Y - more [		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 - 3M [	Malta	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
[1Y - 2Y [		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
[3Y - 5Y [		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
[10Y - more [		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 - 3M [	Netherlands	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
[1Y - 2Y [		0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [		0	0	0	0	0	0	0	-11	0		0	0	0
[3Y - 5Y [		33	0	33	0	0	1	0	-2	30		0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	-5	0		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total		33	0	33	0	0	1	0	-18	30	0	0	0	0
[0 - 3M [	Norway	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
[1Y - 2Y [		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
[3Y - 5Y [		1	0	1	0	0	1	0	-2	0		0	0	0
[5Y - 10Y [		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
Total		1	0	1	0	0	1	0	-2	0	0	0	0	0
[0 - 3M [	Poland	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [		8	0	8	0	0	0	0	0	8		0	0	0
[1Y - 2Y [		222	0	222	0	0	1	0	-4	342		0	0	0
[2Y - 3Y [		1	0	1	0	0	1	0	-1	0		0	0	0
[3Y - 5Y [		18	0	18	0	0	0	0	-14	267		0	0	0
[5Y - 10Y [		16	0	16	0	0	0	0	-6	17		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total		265	0	265	0	0	2	0	-25	634	0	0	0	0
[0 - 3M [	Portugal	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [		0	0	0	0	0	0	0	-2	0		0	0	0
[1Y - 2Y [		147	0	147	0	0	0	0	0	40		0	0	0
[2Y - 3Y [		0	0	0	0	0	0	0	-11	0		0	0	0
[3Y - 5Y [		629	0	266	0	0	0	0	-154	693		0	0	0
[5Y - 10Y [		0	0	0	0	0	0	0	-31	0		0	0	0
[10Y - more [		0	0	0	0	0	0	0	0	0		0	0	0
Total		776	0	413	0	0	0	0	-199	733	2	0	0	0

Exposures to sovereigns (central, regional and local governments) in EEA, as of 31 December 2011

Dec-11
DE019
Landesbank Baden-Württemberg

(in million Euro)

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) [1]				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1]	INDIRECT SOVEREIGN EXPOSURES [3] (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) [4]	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) [4]	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) [4]
			of which: **loans and advances** in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading [2]	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value **Debt securities** in HTM and Loans and Receivables portfolios				
[0 - 3M [	Romania	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Romania	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Romania	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Romania	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Romania	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [	Romania	0	0	0	0	0	0	0	-3	0		0	0	0
[10Y - more [	Romania	0	0	0	0	0	0	0	0	0		0	0	0
Total	Romania	0	0	0	0	0	0	0	-3	0	0	0	0	0
[0 - 3M [	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Slovakia	82	0	82	0	0	0	0	0	80		0	0	0
[3Y - 5Y [	Slovakia	1	0	1	0	1	0	0	-6	1		0	0	0
[5Y - 10Y [	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
Total	Slovakia	83	0	83	0	1	0	0	-6	81	0	0	0	0
[0 - 3M [	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [	Slovenia	1	0	1	0	1	0	0	0	1		0	0	0
[10Y - more [	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
Total	Slovenia	1	0	1	0	1	0	0	0	1	0	0	0	0
[0 - 3M [	Spain	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Spain	83	0	83	45	0	0	0	-1	83		0	0	0
[1Y - 2Y [	Spain	67	0	67	0	0	0	0	-5	67		0	0	0
[2Y - 3Y [	Spain	0	0	0	0	0	0	0	-5	0		0	0	0
[3Y - 5Y [	Spain	1,624	13	642	0	0	0	0	-176	1,650		0	0	0
[5Y - 10Y [	Spain	31	0	31	0	0	0	0	-72	32		0	0	0
[10Y - more [	Spain	72	0	72	0	0	0	0	0	104		0	0	0
Total	Spain	1,877	13	895	45	0	0	0	-259	1,936	0	0	0	0
[0 - 3M [	Sweden	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Sweden	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Sweden	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Sweden	0	0	0	0	0	0	0	1	0		0	0	0
[3Y - 5Y [	Sweden	0	0	0	0	0	0	0	-7	0		0	0	0
[5Y - 10Y [	Sweden	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	Sweden	0	0	0	0	0	0	0	0	0		0	0	0
Total	Sweden	0	0	0	0	0	0	0	-6	0	0	0	0	0
[0 - 3M [	United Kingdom	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	United Kingdom	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	United Kingdom	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	United Kingdom	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	United Kingdom	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [	United Kingdom	0	0	0	0	0	0	0	-1	0		0	0	0
[10Y - more [	United Kingdom	0	0	0	0	0	0	0	0	0		0	0	0
Total	United Kingdom	0	0	0	0	0	0	0	-1	0	0	0	0	0
	TOTAL EEA 30	35,321	10,007	32,842	490	840	7,091	2,133	-943	18,020	529	0	0	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 counterparts with full or partial government guarantees
(2) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
(3) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions **the economic substance over the form** must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments
(4) According with CEBS Guidelines on prudential filters it is required a consistent treatment of gains and losses resulting from a transaction whereby a cash flow hedge is created for an available for sale instrument: i.e. if the gains on the hedged item are recognised in additional own funds, so should the results of the corresponding cash flow hedging derivative. Moreover if fair-value hedging contracts on sovereign assets are taken in consideration for the computation of the prudential filters (before their removal), the FV of such contracts must be reported in the column AB.
(5) Please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

(in million Euro)

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) [1]				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1]	INDIRECT SOVEREIGN EXPOSURES [3] (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) [4]	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) [4]	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) [4]
			of which: **loans and advances** in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading [2]	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value **Debt securities** in HTM and Loans and Receivables portfolios				
[0 - 3M [	Austria	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Austria	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Austria	53	0	53	0	0	0	0	-24	50		0	0	0
[2Y - 3Y [	Austria	0	0	0	0	0	0	0	-14	0		0	0	0
[3Y - 5Y [	Austria	0	0	0	0	0	0	0	-5	0		0	0	0
[5Y - 10Y [	Austria	1	0	1	0	0	0	-1	-6	0		0	0	0
[10Y - more [	Austria	77	0	76	0	0	63	0	0	13		0	0	0
Total	Austria	131	0	130	0	0	63	-1	-48	63	0	0	0	0
[0 - 3M [	Belgium	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Belgium	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Belgium	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Belgium	0	0	0	0	0	0	0	-8	0		0	0	0
[3Y - 5Y [	Belgium	0	0	0	0	0	0	0	-13	0		0	0	0
[5Y - 10Y [	Belgium	0	0	0	0	0	0	0	-5	0		0	0	0
[10Y - more [	Belgium	12	0	13	0	0	13	0	0	0		0	0	0
Total	Belgium	12	0	13	0	0	13	0	-25	0	0	0	0	0
[0 - 3M [	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Bulgaria	0	0	0	0	0	0	0	-1	0		0	0	0
[2Y - 3Y [	Bulgaria	0	0	0	0	0	0	0	-1	0		0	0	0
[3Y - 5Y [	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [	Bulgaria	0	0	0	0	0	0	0	-1	0		0	0	0
[10Y - more [	Bulgaria	0	0	0	0	0	0	0	0	0		0	0	0
Total	Bulgaria	0	0	0	0	0	0	0	-3	0	0	0	0	0
[0 - 3M [	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Cyprus	11	0	11	0	0	0	0	0	15		0	0	0
[3Y - 5Y [	Cyprus	0	0	0	0	0	0	0	-14	0		0	0	0
[5Y - 10Y [	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	Cyprus	0	0	0	0	0	0	0	0	0		0	0	0
Total	Cyprus	11	0	11	0	0	0	0	-14	15	0	0	0	0
[0 - 3M [	Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Czech Republic	54	0	54	0	0	0	0	0	50		0	0	0
[2Y - 3Y [	Czech Republic	5	0	5	0	0	0	0	0	5		0	0	0
[3Y - 5Y [	Czech Republic	0	0	0	0	0	0	0	-4	15		0	0	0
[5Y - 10Y [	Czech Republic	18	0	18	0	0	1	0	0	0		0	0	0
[10Y - more [	Czech Republic	0	0	0	0	0	0	0	0	0		0	0	0
Total	Czech Republic	77	0	77	0	0	1	0	-4	70	0	0	0	0
[0 - 3M [	Denmark	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Denmark	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Denmark	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Denmark	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Denmark	0	0	0	0	0	0	0	-9	0		0	0	0
[5Y - 10Y [	Denmark	0	0	0	0	0	0	0	-6	0		0	0	0
[10Y - more [	Denmark	0	0	0	0	0	0	0	0	0		0	0	0
Total	Denmark	0	0	0	0	0	0	0	-15	0	0	0	0	0
[0 - 3M [	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Estonia	0	0	0	0	0	0	0	-3	0		0	0	0
[5Y - 10Y [	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	Estonia	0	0	0	0	0	0	0	0	0		0	0	0
Total	Estonia	0	0	0	0	0	0	0	-3	0	0	0	0	0
[0 - 3M [	Finland	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Finland	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Finland	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Finland	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Finland	0	0	0	0	0	0	0	-3	0		0	0	0
[5Y - 10Y [	Finland	0	0	0	0	0	0	0	-2	0		0	0	0
[10Y - more [	Finland	17	0	17	0	0	0	0	0	12		0	0	0
Total	Finland	17	0	17	0	0	0	0	-5	12	0	0	0	0

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

(in million Euro)

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) (4)
			of which: **loans and advances** in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading (2)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value **Debt securities** in HTM and Loans and Receivables portfolios				
[0 - 3M [	France	2	2	2	0	0	0	0	0	0		0	0	0
[3M - 1Y [	France	2	2	2	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	France	0	0	0	0	0	0	0	-1	0		0	0	0
[2Y - 3Y [	France	0	0	0	0	0	0	0	1	0		0	0	0
[3Y - 5Y [	France	0	0	0	0	0	0	0	-17	0		0	0	0
[5Y - 10Y [	France	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	France	57	0	54	0	0	54	0	0	0		0	0	0
Total	France	61	4	58	0	0	54	0	-17	0	0	0	0	0
[0 - 3M [	Germany	6,513	2,222	6,513	0	126	3,670	71	0	984		0	0	0
[3M - 1Y [	Germany	6,154	1,358	6,145	0	128	3,320	143	0	833		0	0	0
[1Y - 2Y [	Germany	3,968	467	3,942	100	27	2,800	85	0	647		0	0	0
[2Y - 3Y [	Germany	14,921	286	14,889	165	0	1,110	71	0	13,446		0	0	0
[3Y - 5Y [	Germany	2,099	774	2,060	0	0	192	160	0	1,069		0	0	0
[5Y - 10Y [	Germany	3,303	852	3,297	307	120	1,088	196	-21	1,210		0	0	0
[10Y - more [	Germany	7,290	4,046	7,284	0	450	927	1,602	0	1,954		0	0	0
Total	Germany	44,248	10,005	44,130	572	851	13,107	2,328	-21	20,143	0	0	0	0
[0 - 3M [	Greece (5)	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Greece (5)	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Greece (5)	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Greece (5)	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Greece (5)	2	0	2	0	0	2	0	0	0		0	0	0
[5Y - 10Y [	Greece (5)	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	Greece (5)	2	0	2	0	0	0	0	0	2		0	0	0
Total	Greece (5)	4	0	4	0	0	2	0	0	2	7	0	0	0
[0 - 3M [	Hungary	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Hungary	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Hungary	0	0	0	0	0	0	0	-9	0		0	0	0
[2Y - 3Y [	Hungary	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Hungary	16	0	16	0	0	0	0	31	19		0	0	0
[5Y - 10Y [	Hungary	5	0	5	0	0	0	0	-1	6		0	0	0
[10Y - more [	Hungary	0	0	0	0	0	0	0	0	0		0	0	0
Total	Hungary	21	0	21	0	0	0	0	22	25	0	0	0	0
[0 - 3M [	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Iceland	0	0	0	0	0	0	0	-3	0		0	0	0
[5Y - 10Y [	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	Iceland	0	0	0	0	0	0	0	0	0		0	0	0
Total	Iceland	0	0	0	0	0	0	0	-3	0	0	0	0	0
[0 - 3M [	Ireland	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Ireland	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Ireland	0	0	0	0	0	0	0	-1	0		0	0	0
[2Y - 3Y [	Ireland	0	0	0	0	0	0	0	-2	0		0	0	0
[3Y - 5Y [	Ireland	88	0	0	0	0	0	0	-4	90		0	0	0
[5Y - 10Y [	Ireland	0	0	0	0	0	0	0	-19	0		0	0	0
[10Y - more [	Ireland	0	0	0	0	0	0	0	0	0		0	0	0
Total	Ireland	88	0	0	0	0	0	0	-26	90	0	0	0	0
[0 - 3M [	Italy	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Italy	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Italy	100	0	0	0	0	0	0	-1	100		0	0	0
[2Y - 3Y [	Italy	895	0	122	97	0	0	0	-15	925		0	0	0
[3Y - 5Y [	Italy	774	0	593	0	0	0	0	-175	797		0	0	0
[5Y - 10Y [	Italy	0	0	0	0	0	0	0	-4	0		0	0	0
[10Y - more [	Italy	1,344	0	1,344	0	0	0	0	0	1,409		0	0	0
Total	Italy	3,113	0	2,059	97	0	0	0	-194	3,231	0	0	0	0
[0 - 3M [	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Latvia	31	0	31	0	0	0	0	0	30		0	0	0
[2Y - 3Y [	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [	Latvia	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	Latvia	78	78	78	0	0	0	0	0	0		0	0	0
Total	Latvia	109	78	109	0	0	0	0	0	30	0	0	0	0

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

Jun-12
DE019
Landesbank Baden-Württemberg

(in million Euro)

Residual Maturity	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)	Memo Item	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) (4)
			of which: **loans and advances** in the HTM and Loans and receivables portfolios		of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading(2)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Nominal Value **Debt securities** in HTM and Loans and Receivables portfolios				
[0 - 3M [	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	Liechtenstein	0	0	0	0	0	0	0	0	0		0	0	0
Total	Liechtenstein	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [	Lithuania	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Lithuania	51	0	51	0	0	0	0	0	50		0	0	0
[1Y - 2Y [	Lithuania	0	0	0	0	0	0	0	-3	0		0	0	0
[2Y - 3Y [	Lithuania	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Lithuania	0	0	0	0	0	0	0	-1	0		0	0	0
[5Y - 10Y [	Lithuania	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	Lithuania	0	0	0	0	0	0	0	0	0		0	0	0
Total	Lithuania	51	0	51	0	0	0	0	-4	50	0	0	0	0
[0 - 3M [	Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [	Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	Luxembourg	0	0	0	0	0	0	0	0	0		0	0	0
Total	Luxembourg	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [	Malta	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Malta	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Malta	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Malta	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Malta	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [	Malta	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	Malta	0	0	0	0	0	0	0	0	0		0	0	0
Total	Malta	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [	Netherlands	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Netherlands	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Netherlands	0	0	0	0	0	0	0	-11	0		0	0	0
[2Y - 3Y [	Netherlands	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Netherlands	32	0	32	0	0	0	0	-1	30		0	0	0
[5Y - 10Y [	Netherlands	0	0	0	0	0	0	0	-5	0		0	0	0
[10Y - more [	Netherlands	0	0	0	0	0	0	0	0	0		0	0	0
Total	Netherlands	32	0	32	0	0	0	0	-17	30	0	0	0	0
[0 - 3M [	Norway	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Norway	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Norway	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Norway	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Norway	0	0	0	0	0	0	0	-1	0		0	0	0
[5Y - 10Y [	Norway	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	Norway	0	0	0	0	0	0	0	0	0		0	0	0
Total	Norway	0	0	0	0	0	0	0	-1	0	0	0	0	0
[0 - 3M [	Poland	8	0	8	0	0	0	0	0	8		0	0	0
[3M - 1Y [	Poland	222	0	222	0	0	0	0	0	217		0	0	0
[1Y - 2Y [	Poland	0	0	0	0	0	0	0	-2	0		0	0	0
[2Y - 3Y [	Poland	1	0	1	0	0	1	0	-5	0		0	0	0
[3Y - 5Y [	Poland	18	0	18	0	0	0	0	-9	17		0	0	0
[5Y - 10Y [	Poland	30	0	29	0	0	11	0	-1	17		0	0	0
[10Y - more [	Poland	10	0	10	0	0	10	0	0	0		0	0	0
Total	Poland	289	0	288	0	0	22	0	-17	259	0	0	0	0
[0 - 3M [	Portugal	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Portugal	0	0	0	0	0	0	0	-1	0		0	0	0
[1Y - 2Y [	Portugal	40	0	40	0	0	0	0	0	40		0	0	0
[2Y - 3Y [	Portugal	0	0	0	0	0	0	0	-5	0		0	0	0
[3Y - 5Y [	Portugal	791	0	343	0	0	0	0	-128	943		0	0	0
[5Y - 10Y [	Portugal	0	0	0	0	0	0	0	-10	0		0	0	0
[10Y - more [	Portugal	0	0	0	0	0	0	0	0	0		0	0	0
Total	Portugal	831	0	383	0	0	0	0	-144	983	0	0	0	0

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 June 2012

Jun-12
DE019
Landesbank Baden-Württemberg

(in million Euro)

Residual Maturity ↓	Country	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: loans and advances in the HTM and Loans and receivables portfolios	NET DIRECT POSITIONS (gross of provisions and write-off exposures (long) net of cash short position of sovereign debt to other counterparties only where there is maturity matching) (1)	of which: Available for sale financial assets (AFS)	of which: Financial assets designated at fair value through profit or loss (FVO)	of which: Financial assets held for trading(2)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet): Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Memo Item: Nominal Value Debt securities in HTM and Loans and Receivables portfolios	Provisions and write-off on Sovereign assets (loans, advances and debt securities) (+)	Prudential filter AFS sovereign assets (including the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	Reserve AFS sovereign assets (gross the fair value of Cash flow and fair value hedging contracts) (+/-) (4)	Fair value of Cash flow and fair value hedging contracts on AFS sovereign assets (+/-) (4)
[0 - 3M [	Romania	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Romania	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Romania	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Romania	0	0	0	0	0	0	0	1	0		0	0	0
[3Y - 5Y [	Romania	0	0	0	0	0	0	0	-2	0		0	0	0
[5Y - 10Y [	Romania	0	0	0	0	0	0	0	-2	0		0	0	0
[10Y - more [	Romania	0	0	0	0	0	0	0	0	0		0	0	0
Total	Romania	0	0	0	0	0	0	0	-3	0	0	0	0	0
[0 - 3M [	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Slovakia	85	0	85	0	0	0	0	0	80		0	0	0
[2Y - 3Y [	Slovakia	1	0	1	0	1	0	0	0	1		0	0	0
[3Y - 5Y [	Slovakia	0	0	0	0	0	0	0	-5	0		0	0	0
[5Y - 10Y [	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	Slovakia	0	0	0	0	0	0	0	0	0		0	0	0
Total	Slovakia	86	0	86	0	1	0	0	-5	81	0	0	0	0
[0 - 3M [	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [	Slovenia	1	0	1	0	1	0	0	0	1		0	0	0
[10Y - more [	Slovenia	0	0	0	0	0	0	0	0	0		0	0	0
Total	Slovenia	1	0	1	0	1	0	0	0	1	0	0	0	0
[0 - 3M [	Spain	68	0	68	45	0	0	0	0	67		0	0	0
[3M - 1Y [	Spain	47	0	47	0	0	0	0	-1	47		0	0	0
[1Y - 2Y [	Spain	19	0	19	0	0	0	0	-4	20		0	0	0
[2Y - 3Y [	Spain	1,069	0	118	0	0	0	0	-2	1,125		0	0	0
[3Y - 5Y [	Spain	1,107	12	485	0	0	0	0	-319	1,175		0	0	0
[5Y - 10Y [	Spain	23	0	23	0	0	0	0	-18	33		0	0	0
[10Y - more [	Spain	60	0	60	0	0	0	0	0	105		0	0	0
Total	Spain	2,393	12	820	45	0	0	0	-343	2,572	0	0	0	0
[0 - 3M [	Sweden	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	Sweden	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	Sweden	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	Sweden	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	Sweden	0	0	0	0	0	0	0	-2	0		0	0	0
[5Y - 10Y [	Sweden	0	0	0	0	0	0	0	0	0		0	0	0
[10Y - more [	Sweden	0	0	0	0	0	0	0	0	0		0	0	0
Total	Sweden	0	0	0	0	0	0	0	-2	0	0	0	0	0
[0 - 3M [	United Kingdom	0	0	0	0	0	0	0	0	0		0	0	0
[3M - 1Y [	United Kingdom	0	0	0	0	0	0	0	0	0		0	0	0
[1Y - 2Y [	United Kingdom	0	0	0	0	0	0	0	0	0		0	0	0
[2Y - 3Y [	United Kingdom	0	0	0	0	0	0	0	0	0		0	0	0
[3Y - 5Y [	United Kingdom	0	0	0	0	0	0	0	0	0		0	0	0
[5Y - 10Y [	United Kingdom	0	0	0	0	0	0	0	-1	0		0	0	0
[10Y - more [	United Kingdom	0	0	0	0	0	0	0	0	0		0	0	0
Total	United Kingdom	0	0	0	0	0	0	0	-1	0	0	0	0	0
	TOTAL EEA 30	51,575	10,099	48,290	714	853	13,262	2,327	-891	27,657	7	0	0	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 counterparts with full or partial government guarantees

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

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

(4) According with CEBS Guidelines on prudential filters it is required a consistent treatment of gains and losses resulting from a transaction whereby a cash flow hedge is created for an available for sale instrument: i.e. if the gains on the hedged item are recognised in additional own funds, so should the results of the corresponding cash flow hedging derivative. Moreover if fair-value hedging contracts on sovereign assets are taken in consideration for the computation of the prudential filters (before their removal), the FV of such contracts must be reported in the column AB.

(5) Please report gross and net direct positions before eventual write-off (PSI); in the column provisions must be included eventual write-off (PSI).