

Composition of capital as of 30 September 2011 (CRD3 rules)

Name of the bank:

DE019

Landesbank Baden-Württemberg

Capital position CRD3 rules	September 2011		References to COREP reporting
	Million EUR	% RWA	
A) Common equity before deductions (Original own funds without hybrid instruments and government support measures other than ordinary shares) (+)	10,331		COREP CA 1.1 - hybrid instruments and government support measures other than ordinary shares
Of which: (+) eligible capital and reserves	9,711		COREP CA 1.1.1 + COREP line 1.1.2.1
Of which: (-) intangibles assets (including goodwill)	-112		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		Prudential filters for regulatory capital (COREP line 1.1.2.6.06)
B) Deductions from common equity (Elements deducted from original own funds) (-)	-297		COREP CA 1.3.T1* (negative amount)
Of which: (-) deductions of participations and subordinated claims	-294		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		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)	-3		As defined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in 1.3.T1*)
C) Common equity (A+B)	10,034	9.11%	
Of which: ordinary shares subscribed by government	1,164		Paid up ordinary shares subscribed by government
D) Other Existing government support measures (+)	0		
E) Core Tier 1 including existing government support measures (C+D)	10,034	9.11%	Common equity + Existing government support measures included in T1 other than ordinary shares
Shortfall to 9% before application sovereign capital buffer	0	0.00%	9%RWA-Core Tier 1 including existing government support measures; if >0.
F) Hybrid instruments not subscribed by government	4,179		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 (E+F) (Total original own funds for general solvency purposes)	14,213	12.90%	COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)
RWA as of end September 2011 including add-on for CRD3 ⁽²⁾	110,171		
Of which: RWA add-on for CRD III as of end September 2011 ⁽²⁾	5,088		
Sovereign Capital buffer			
G) Prudential filter (AFS sovereign assets in EEA as of 30th September 2011) (-/+)	0		Please report the prudential filter as a positive number if the AFS revaluation reserve for sovereign assets is negative. Please report the prudential filter as a negative number if the AFS revaluation reserve is positive. If the bank does not apply a prudential filter on AFS sovereign assets, please fill in zero.
H) 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).	-185		Difference between the book value and the fair value at the reference date. Please provide a positive number if the book value is larger than the fair value of sovereign assets. Please provide a negative number if the book value is smaller than the fair value of the sovereign assets.
Sovereign capital buffer for exposures in EEA (G+H)	0	0.00%	Sum of Prudential filter and valuation. If negative it is set to 0
Overall Shortfall after including sovereign capital buffer	0	0.00%	9%RWA-(Core Tier 1 including existing government support measures-Sovereign capital buffer for exposures in EEA); if >0.

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

Exposures to sovereigns (central, regional and local governments) in EEA, as of 30 September 2011, mln EUR

Name of the bank: DE019 Landesbank Baden-Württemberg

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 ⁽²⁾ (on and off balance sheet)	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⁾
		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 (FVOCI)	of which: Financial assets held for trading ⁽²⁾							
3M		0	0	0	0	0	0	0					
1Y		0	0	0	0	0	0	0					
2Y		0	0	0	0	0	0	-42					
3Y		54	0	54	0	1	0	-2					
5Y		1	0	1	0	1	0	-8					
10Y		1	0	1	0	1	0	0					
15Y		14	0	14	0	0	0	-2					
Tot		70	0	70	0	3	0	-2	63	0	0	0	0
3M		0	0	0	0	0	0	0					
1Y		0	0	0	0	0	0	0					
2Y		0	0	0	0	0	0	-23					
3Y		0	0	0	0	0	0	-18					
5Y		0	0	0	0	0	0	-4					
10Y		0	0	0	0	0	0	0					
15Y		5	0	5	0	5	0	0					
Tot		5	0	5	0	5	0	-45	0	0	0	0	0
3M		0	0	0	0	0	0	0					
1Y		0	0	0	0	0	0	0					
2Y		0	0	0	0	0	0	0					
3Y		0	0	0	0	0	0	0					
5Y		0	0	0	0	0	0	-3					
10Y		0	0	0	0	0	0	0					
15Y		0	0	0	0	0	0	0					
Tot		0	0	0	0	0	0	-4	0	0	0	0	0
3M		0	0	0	0	0	0	0					
1Y		10	0	10	0	0	0	0					
2Y		0	0	0	0	0	0	0					
3Y		0	0	0	0	0	0	-12					
5Y		0	0	0	0	0	0	0					
10Y		0	0	0	0	0	0	0					
15Y		0	0	0	0	0	0	0					
Tot		21	0	21	0	0	0	-12	25	0	0	0	0
3M		0	0	0	0	0	0	0					
1Y		0	0	0	0	0	0	0					
2Y		0	0	0	0	0	0	0					
3Y		59	0	59	0	0	0	-6					
5Y		0	0	0	0	0	0	0					
10Y		17	0	17	0	0	0	0					
15Y		0	0	0	0	0	0	0					
Tot		76	0	76	0	0	0	-6	79	0	0	0	0
3M		0	0	0	0	0	0	0					
1Y		0	0	0	0	0	0	0					
2Y		0	0	0	0	0	0	0					
3Y		0	0	0	0	0	0	-15					
5Y		0	0	0	0	0	0	0					
10Y		0	0	0	0	0	0	0					
15Y		0	0	0	0	0	0	0					
Tot		0	0	0	0	0	0	-15	0	0	0	0	0
3M		0	0	0	0	0	0	0					
1Y		0	0	0	0	0	0	0					
2Y		0	0	0	0	0	0	0					
3Y		0	0	0	0	0	0	-3					
5Y		0	0	0	0	0	0	0					
10Y		0	0	0	0	0	0	0					
15Y		0	0	0	0	0	0	0					
Tot		0	0	0	0	0	0	-3	0	0	0	0	0
3M		0	0	0	0	0	0	0					
1Y		0	0	0	0	0	0	0					
2Y		0	0	0	0	0	0	0					
3Y		0	0	0	0	0	0	-5					
5Y		0	0	0	0	0	0	-2					
10Y		0	0	0	0	0	0	0					
15Y		16	0	16	0	0	0	0					
Tot		17	0	17	0	1	0	-7	11	0	0	0	0
3M		51	0	51	0	0	0	0					
1Y		53	1	53	0	0	0	-2					
2Y		5	5	5	0	0	0	-2					
3Y		1	0	1	0	1	0	-11					
5Y		0	0	0	0	0	0	-3					
10Y		0	0	0	0	0	0	0					
15Y		27	0	27	0	27	0	0					
Tot		136	6	136	0	79	0	-18	50	0	0	0	0

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 ⁽²⁾ (on and off balance sheet)	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⁾}
		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 (FVOCI)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)							
3M	Malta	0	0	0	0	0	0	0	0		0	0	0	
1Y		0	0	0	0	0	0	0	0		0	0	0	
2Y		0	0	0	0	0	0	0	0		0	0	0	
3Y		0	0	0	0	0	0	0	0		0	0	0	
5Y		0	0	0	0	0	0	0	0		0	0	0	
10Y		0	0	0	0	0	0	0	0		0	0	0	
15Y	0	0	0	0	0	0	0	0		0	0	0		
Tot		0	0	0	0	0	0	0		0	0	0	0	
3M	Netherlands	0	0	0	0	0	0	0	0		0	0	0	
1Y		0	0	0	0	0	0	0	0		0	0	0	
2Y		0	0	0	0	0	0	0	-11		0	0	0	
3Y		0	0	0	0	0	0	0	-2		0	0	0	
5Y		32	0	32	0	0	0	0	-5	30		0	0	
10Y		0	0	0	0	0	0	0	0	0		0	0	
15Y	0	0	0	0	0	0	0	0	0		0	0		
Tot		33	0	33	0	0	1	0	-17	30	0	0	0	
3M	Norway	40	0	40	0	0	40	0	0		0	0	0	
1Y		0	0	0	0	0	0	0	0		0	0	0	
2Y		0	0	0	0	0	0	0	0		0	0	0	
3Y		0	0	0	0	0	0	0	-2	0		0	0	
5Y		0	0	0	0	0	0	0	0	0		0	0	
10Y		0	0	0	0	0	0	0	0	0		0	0	
15Y	0	0	0	0	0	0	0	0	0		0	0		
Tot		40	0	40	0	0	40	0	-2	0	0	0	0	
3M	Poland	0	0	0	0	0	0	0	0		0	0	0	
1Y		9	0	9	0	0	1	0	-2	0		0	0	
2Y		224	0	224	0	0	0	0	-3	217		0	0	
3Y		1	0	1	0	0	1	0	-15	0		0	0	
5Y		19	0	19	0	0	0	1	-20	17		0	0	
10Y		16	0	16	0	0	0	0	0	17		0	0	
15Y	0	0	0	0	0	0	0	0	0		0	0		
Tot		269	0	269	0	0	4	0	-41	259	0	0	0	
3M	Portugal	0	0	0	0	0	0	0	0		0	0	0	
1Y		102	0	102	0	0	0	0	-2	125		0	0	
2Y		0	0	0	0	0	0	0	-13	0		0	0	
3Y		40	40	40	0	0	0	0	13	40		0	0	
5Y		601	0	601	0	0	0	0	-31	843		0	0	
10Y		68	0	68	0	0	0	0	0	100		0	0	
15Y	0	0	0	0	0	0	0	0	0		0	0		
Tot		811	40	811	0	0	0	0	-34	1,108	0	0	0	
3M	Romania	0	0	0	0	0	0	0	0		0	0	0	
1Y		0	0	0	0	0	0	0	0	0		0	0	
2Y		0	0	0	0	0	0	0	1	0		0	0	
3Y		0	0	0	0	0	0	0	0	0		0	0	
5Y		0	0	0	0	0	0	0	-4	0		0	0	
10Y		0	0	0	0	0	0	0	0	0		0	0	
15Y	0	0	0	0	0	0	0	0	0		0	0		
Tot		0	0	0	0	0	0	0	-3	0	0	0	0	
3M	Slovakia	0	0	0	0	0	0	0	0		0	0	0	
1Y		0	0	0	0	0	0	0	0	0		0	0	
2Y		0	0	0	0	0	0	0	0	0		0	0	
3Y		84	0	84	0	1	0	0	-6	80		0	0	
5Y		1	0	1	0	0	0	0	0	1		0	0	
10Y		0	0	0	0	0	0	0	0	0		0	0	
15Y	0	0	0	0	0	0	0	0	0		0	0		
Tot		85	0	85	0	1	0	0	-6	81	0	0	0	
3M	Slovenia	0	0	0	0	0	0	0	0		0	0	0	
1Y		0	0	0	0	0	0	0	0	0		0	0	
2Y		0	0	0	0	0	0	0	0	0		0	0	
3Y		0	0	0	0	0	0	0	0	0		0	0	
5Y		0	0	0	0	0	0	0	0	0		0	0	
10Y		1	0	1	0	1	0	0	0	1		0	0	
15Y	0	0	0	0	0	0	0	0	0		0	0		
Tot		1	0	1	0	1	0	0	0	1	0	0	0	
3M	Spain	72	60	72	12	0	0	0	-1	60		0	0	
1Y		84	0	84	25	0	0	0	0	58		0	0	
2Y		49	0	49	0	0	0	0	-11	47		0	0	
3Y		20	0	20	0	0	0	0	-107	20		0	0	
5Y		1,616	14	1,616	0	0	0	0	-76	1,650		0	0	
10Y		30	0	30	0	0	0	0	0	31		0	0	
15Y	124	0	124	0	0	40	0	0	103		0	0		
Tot		1,995	74	1,995	37	0	40	0	-195	1,969	0	0	0	
3M	Sweden	0	0	0	0	0	0	0	0		0	0	0	
1Y		0	0	0	0	0	0	0	0	0		0	0	
2Y		0	0	0	0	0	0	0	0	0		0	0	
3Y		0	0	0	0	0	0	0	-5	0		0	0	
5Y		0	0	0	0	0	0	0	0	0		0	0	
10Y		0	0	0	0	0	0	0	0	0		0	0	
15Y	0	0	0	0	0	0	0	0	0		0	0		
Tot		0	0	0	0	0	0	0	-5	0	0	0	0	

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 ⁽¹⁾ (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: <u>loans and advances</u> 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 (FVOCI)	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 <u>Debt securities</u> in HTM and Loans and Receivables portfolios					
3M	United Kingdom	0	0	0	0	0	0	0	0		0	0	0	
1Y		0	0	0	0	0	0	0	0		0	0	0	
2Y		0	0	0	0	0	0	0	0		0	0	0	
3Y		0	0	0	0	0	0	0	0		0	0	0	
5Y		0	0	0	0	0	0	0	-1	0		0	0	
10Y		0	0	0	0	0	0	0	0	0		0	0	
15Y		0	0	0	0	0	0	0	0	0		0	0	
Tot		0	0	0	0	0	0	0	-1	0	0	0	0	
TOTAL EEA 30		36,466	9,171	36,466	101	719	8,940	2,894	-596	18,607	298	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 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
- (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).

Composition of RWA as of 30 September 2011

Name of the bank:

DE019

Landesbank Baden-Württemberg

(in million Euro)

	Rules at the end of September	CRD 3 rules
Total RWA ⁽¹⁾	105,083	110,171
RWA for credit risk	91,596	92,272
RWA Securitisation and re-securitisations	3,196	3,872
RWA Other credit risk	88,400	88,400
RWA for market risk	8,125	12,537
RWA operational risk	5,362	5,362
Transitional floors ⁽²⁾	-	-
RWA Other	-	-

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.

(2) All IRB/AMA banks in the exercise have applied transitional floor which assess the impact 80% of the Basel 1 requirements. However, wide divergences in national approaches to the floors means that two main approaches have been identified as set out in the methodological note. The transitional floor has been applied according to the following approach:

option 2

CDS and other contract Sovereign exposures (central, regional and local governments) in EEA towards other counterparties, as of 30 September 2011, mln EUR

Name of the bank: DE019 Landesbank Baden-Württemberg

Country (2)	Credit default swaps (CDS) and other contracts (1)	
	Bank is protection seller	Bank is protection buyer
	Notional amount outstanding (3)	Notional amounts outstanding (3)
Austria	601	369
Belgium	732	82
Bulgaria	67	61
Cyprus	44	7
Czech Republic	95	28
Denmark	393	87
Estonia	3	3
Finland	232	10
France	961	576
Germany	100	-
Greece	216	271
Hungary	471	496
Iceland	57	20
Ireland	275	263
Italy	2,081	1,734
Latvia	20	18
Liechtenstein	-	-
Lithuania	40	20
Luxembourg	-	-
Malta	-	-
Netherlands	140	74
Norway	111	-
Poland	417	162
Portugal	728	630
Romania	90	89
Slovakia	61	23
Slovenia	37	37
Spain	2,144	1,217
Sweden	339	63
United Kingdom	604	562

(1) It includes credit derivatives and other credit risk transfer contracts/instruments that irrespective of the denomination represent indirect exposures (as protection seller/buyer) on sovereign risk (reference entity)

(2) The country identifies the reference entity single name of the CDS and other contracts.

(3) Notional amounts outstanding: Nominal or notional amounts outstanding are defined as the gross nominal or notional value of all contracts concluded and not yet settled on the reporting date. For contracts with variable nominal or notional principal amounts, the basis for reporting is the nominal or notional principal amounts at the time of reporting.