Capital position CRD2 rules	31.12.2	012	30.06.2	2013	
Capital position CRD3 rules	Million EUR	% RWA	Million EUR	% RWA	1 /
A) Common equity before deductions (Original own funds <u>without hybrid instruments and government</u> support measures other than ordinary shares) (+)	6.934		7.254		COREP than ord
Of which: adjustment to valuation differences in other AFS assets ⁽¹⁾ (-/+)	0		0		Prudenti
B) Deductions from common equity (Elements deducted from original own funds) (-)	-265		-361		COREP
Of which: IRB provision shortfall and IRB equity expected loss amounts (before tax) (-)	-113		-204		As defin 1.3.T1*)
C) Common equity (A+B)	6.669	10,9%	6.893	11,4%	
Of which: ordinary shares subscribed by government	0		0		Paid up
D) CoCos issued before 30 June 2012 according to EBA Common Term Sheet (+)	0		0		EBA/RE
E) Other Existing government support measures (+)	0		0		
F) Core Tier 1 including other intruments eligible and existing government support measures (C+D+E)	6.669	10,9%	6.893	11,4%	
G) Hybrid instruments not subscribed by government	1.053		953		Net amo 1.1.2.2** subscrib
H) Tier 1 Capital (F+G)	7.722	12,7%	7.846	13,0%	COREP
I) RWA	60.950		60.238	<i>\/////</i>	1
CRR / CRDIV memo items				1	
Common Equity instruments under A) not eligible as CET1 (under CRR)	0		0		Articles 2
Adjustments to Minority Interests	0		0	V/////	Article 8
DTAs that rely on future profitability (net of associated DTL)	210		210		Articles 3
Holdings of CET1 capital instruments of financial sector entities: reciprocal cross holdings, non significant investments	0		8		Articles
RWA for Credit Value Adjustment Risk (CVA)	974		1.054		Articles

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

Explanatory footnotes

References to COREP reporting

P CA 1.1 without Hybrid instruments and government support measures other rdinary shares

ntial filters for regulatory capital (COREP line 1.1.2.6.06)

EP CA 1.3.T1* (negative amount)

fined by Article 57 (q) of Directive 2006/48/EC (COREP line 1.3.8 included in *)

p ordinary shares subscribed by government

REC/2011/1

mount included in T1 own funds (COREP line 1.1.4.1a + COREP lines from 2***01 to 1.1.2.2***05 + COREP line 1.1.5.2a (negative amount)) not ribed by government

P CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)

s 26(1) point (c) and 26(2) of CRR

84 of CRR

s 36(1) point (c) and 38 of CRR [new COREP CA4 lines {1.2 + 1.3 - 2.2.1 -

s 36(1) point (g), (h) and (i), 43, 44 and 45 of CRR

s 381 to 386 of CRR

					sure values (as of 31						RWA (as of 31/							sions (as of 31/12/2012) **
couterparty countries		31/12/2012)	F-IRB		A-IRB		STA		F-IRB		A-IRE	3	STA		F-IF	B	A-IRB	Defaulted Non-defaulted D
	Central banks and central governments		29.715	-	-		7.510	-	962		-	-	261	-		- 1		- ////////
	Institutions		12.545	10	-	- 2	4.445	-	2.451	-	-	-	574	-		- 1		• • • • • • • • • • • • • • • • • • • •
	Corporates		65.907	2.911	-	-	6.691	175	33.598	-	-	-	6.286	263		637		· ///////
	Corporates - Of Which: Specialised Lending		29.940	1.387	-	-	-	-	19.412	-	-	-	-	-	V//////	159		- \///////
	Corporates - Of Which: SME		2.924	94	-	-	-	175	1.352	-	-	-	239	263		35		• • • • • • • • • • • • • • • • • • • •
	Retail		- 1	-	5.402	64	1.755	24	-	-	1.990	-	686	30		- 1		28
	Retail - Secured on real estate property	37,9%	-	-	3.708	25	1.475	18	-	-	1.157	-	589	28		<u> </u>		2
	Retail - Secured on real estate property - Of Which: SME	37,8%	-	-	886	8	151	-	-	-	314	-	39	2		1 -		1
lesbank Hessen-Thüringen GZ,	Retail - Secured on real estate property - Of Which: non-SME	38,1%	-	-	2.822	17	1.324	18	-	-	843	-	550	26		- 1		
Frankfurt	Retail - Qualifying Revolving			-	545	4	-	-	-	-	50	-	-	-	V//////	- 1		0//////////
	Retail - Other Retail		-	-	1.149	35	280	6	-	-	783	-	97	2		- 1		25
	Retail - Other Retail - Of Which: SME			-	642	18	1	-	-	-	396	-	-	-		<u> </u>		15
	Retail - Other Retail - Of Which: non-SME		-	-	507	17	279	6	-	-	387	-	97	2				10
	Equity		183	-	-	-	1.035	-	543	-	-	-	1.035	-		7 -		
	Securitisation		977	-	3.972	-	1.392	-	658	-	1.445	-	727	-		- 1		
	Other non-credit obligation assets		538	-	-	-	79	-	538	-	-	-	79	-	\//////			- \//////
	TOTAL		109.865	2.921	9.374	64 5	2.907	199	38.749	0	3.435	0	9.648	293		637		28 -
	Securitisation and re-securitisations positions deducted from capital *		- 1	-	-	-	-	-	-	-	-	-	-	-	///////			

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

				Expos	sure values (as o	of 31/12/2012	2) **				RWA (as of 31/1	2/2012) **				Value adjust	ments and provisi	ions (as of 31/12/2012	2) **
party Country ⁽¹⁾		LIV % ** (as of 31/12/2012)	F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IR	B	A-IRB		STA
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted D	efaulted	Non-defaulted	Defaulted	Non-defaulted De	faulted N	on-defaulted	Defaulted	Non-defaulted D	Defaulted Non-defau	aulted Default
	Central banks and central governments		27.036			-	440	-	1		-	-	0	· //				· \/////	///
	Institutions		1.292	-	-	-	18.878	-	217	-	-	-	7	- /		-		• • • • • • • • • • • • • • • • • • • •	\overline{m}
	Corporates		10.350	1.712	-	-	1.272	12	7.826	-	-	-	653	12		436	ΠΠΠΛ	• • • • • • • • • • • • • • • • • • • •	7772
	Corporates - Of Which: Specialised Lending		9.965	475	-	-	-	-	6.449	-	-	-	-	- 7		63	ΠΠΠΛ	• • • • • • • • • • • • • • • • • • • •	777
	Corporates - Of Which: SME		375	24	-	-	-	-	232	-	-	-	-	12		8		· \////	777
	Retail		-	-	3.698	57	1.275	22	-	-	1.052	-	392	18				21	\overline{m}
	Retail - Secured on real estate property	37,9%	-	-	2.537	25	1.042	18	-	-	702	-	345	17	//////	-		2 /////	777
	Retail - Secured on real estate property - Of Which: SME	37,6%	-	-	438	8	68	-	-	-	203	-	23	1		-		1	
	Retail - Secured on real estate property - Of Which: non-SME	38,2%	-	-	2.099	17	974	18	-	-	499	-	322	16		-		1	
Germany	Retail - Qualifying Revolving		-	-	540	2	-	-	-	-	50	-	-	- 7		-		<u> </u>	
	Retail - Other Retail		-	-	621	30	233	4	-	-	300	-	47	1] -		19	
	Retail - Other Retail - Of Which: SME		-	-	205	18	-	-	-	-	116	-	-	· [/		-		11	
	Retail - Other Retail - Of Which: non-SME		-	-	416	12	233	4	-	-	184	-	47	1				8/////	<u> </u>
	Equity		16	-	-	-	284	-	60	-	-	-	246	· //		1 - 1			
	Securitisation		375	-	2.158	-	695	-	438	-	883	-	175	- //		- 1		·////	
	Other non-credit obligation assets		538	-	-	-	58	-	538	-	-	-	58	- //		-			
	TOTAL		39.606	1.712	5.856	57	22.901	34	9.080	0	1.935	0	1.531	30	-	436	-	21	-
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	- V/	ΠΠ	- 1		- /////	777

Notes and definitions

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

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

			1	Exposi	ure values (as o	of 31/12/2012	2) **				RWA (as of 31/12/2012) **			Value adjust	ments and provisions	(as of 31/12/2012) **
party Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IRE	3	A-IRB		STA		F-IRE	3	A-IRB	STA	F-IR	в	A-IRB	STA
		,	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	A-IRB Non-defaulted Defaulted	Non-defaulted Defa	ulted Non-defaulted	Defaulted	Non-defaulted Defau	ulted Non-defaulted De
	Central banks and central governments		468	-	- [-	-	-	37	-		-	•\///////] -	7/////	
	Institutions		2.601	-	-	-	836	-	519	-		167	• • • • • • • • • • • • • • • • • • • •	- 1	ΠΠΠ	
	Corporates		7.024	38	-	-	51	132	5.870	-		51	198	15	ΠΠΠΛ	· //////
	Corporates - Of Which: Specialised Lending		6.846	31	-	-	-	-	5.752	-		-	· ///////	8	ΠΠΠΛ	
	Corporates - Of Which: SME		49	-	-	-	-	-	68	-		-	198	1 - 1		· ///////
	Retail			-	3	-	-	-	-	-	1 -	-				· \//////
	Retail - Secured on real estate property	82,0%	-	-	2	-	-	-	-	-	1 -	-	• • • • • • • • • • • • • • • • • • • •		ΠΠΠΛ	·//////
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-		-	•\//////		7/////	· \//////
U.S.	Retail - Secured on real estate property - Of Which: non-SME	82,0%	-	-	2	-	-	-	-	-	1 -	-	· ///////	4 - 1		·///////
0.0.	Retail - Qualifying Revolving			-	1	-	-	-	-	-		-	<u>· ///////</u>	1 -		<u>· · //////////////////////////////////</u>
	Retail - Other Retail			-	-	-	-	-	-	-		-] - [· · ///////
	Retail - Other Retail - Of Which: SME			-	-	-	-	-	-	-		-	· ///////			· ///////
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-		-	<u>·////////////////////////////////////</u>	1 - [/////A	<u> </u>
	Equity		0	-	-	-	93	-	0	-		93	·///////	1 - 1		· · ///////
	Securitisation		4	-	522	-	22	-	2	-	88 -	19		-	ΤΠΠΛ	· \//////
	Other non-credit obligation assets		-	-	-	-	-	-	-	-		-	- \//////	-		· ///////
	TOTAL		10.097	38	525	0	1.002	132	6.429	0	89 0	331	198 -	15	- (
	Securitisation and re-securitisations positions deducted from capital *			-	-	-	-	-	-	-		-		1 -		• ///////

NOLES

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

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

					re values (as						RWA (as of 31/	12/2012) **			Value adjus	tments and prov	isions (as of 31/12	2/2012) **
nterparty Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IRI	В	A-IRE	3	STA		F-IRE	3	A-IRE	3	STA Non-defaulted Defaulted	F-IF	B	A-IRI	3	STA
			Non-defaulted	Defaulted N	on-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted Non	-defaulted Default
	Central banks and central governments		347			-			26	-	-			• \//////			· · ///	
	Institutions		1.284	-	-	-	2	-	233	-	-	-	0	· \//////	<u> </u>		- ///	////
	Corporates		2.692	270	-	-	176	5	1.389	-	-	-	135	5	56		- ///	
	Corporates - Of Which: Specialised Lending		2.645	186	-	-	-	-	1.199	-	-	-	-	- /////////////////////////////////////	45		- ///	
	Corporates - Of Which: SME		42	-	-	-	-	-	19	-	-	-	-	5 ///////	- 1		- ///	
	Retail		-	-	8	-	-	-	-	-	2	-	-	• \//////			- ///	////
	Retail - Secured on real estate property	73,0%	-	-	4	-	-	-	-	-	1	-	-	• \//////	- 1		- ///	
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	• \//////	- 1		- ///	
	Retail - Secured on real estate property - Of Which: non-SME	72,0%	-	-	4	-	-	-	-	-	1	-	-	· ///////	7 -		- ///	
United Kingdom	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	· //////	- 1		///	
	Retail - Other Retail			-	4	-	-	-	-	-	1	-	-	- \//////	1 -		- ///	
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	· ///////	<u> </u>		- ///	ΠΠΛ
	Retail - Other Retail - Of Which: non-SME		- 1	-	1	-	-	-	-	-	-	-	-	· \//////	<u> </u>		· ///	
	Equity		0	-	-	-	0	-	0	-	-	-	0	- \$///////	7 -	<i>\//////</i>	· ///	
	Securitisation		576	-	647	-	330	-	90	-	93	-	172	· \//////	- 1		- ///	
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	· {///////	- 1		- ///	
	TOTAL		4.898	270	655	0	508	5	1.738	0	95	0	307	5	56	-	0	-
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	- ///////	1 .		- ///	/////

Notes and definitions

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

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

				Exposure v							RWA (as of 31/12/2012) **			justments and provisions (a	
erparty Country ⁽¹⁾		31/12/2012)	F-IRB		A-IRB		STA		F-IRE	3	A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted	Defaulted Non-o	defaulted De	efaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulte	d Non-defaulted Defaul	STA ted Non-defaulted Defaulter
	Central banks and central governments		164		-		-		28	-	-				· \//////
	Institutions		1.751	-	-	-	90	-	376	-	-	- 18 ·			
	Corporates		2.540	70	-	-	-	-	1.518	-	-			2 //////	· \//////
	Corporates - Of Which: Specialised Lending		2.519	36	-	-	-	-	1.507	-	-			1//////	- \//////
	Corporates - Of Which: SME		21	-	-	-	-	-	11	-	-			· {///////	<u>- \///////</u>
	Retail			-	1	-	-	-	-	-	-			· \//////	
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-			· \//////	· \//////
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-			· \//////	
France	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-			· \//////	·//////
i rance	Retail - Qualifying Revolving	0,0%	-	-	1	-	-	-	-	-	-			<u>· ////////////////////////////////////</u>	<u>· \//////</u>
	Retail - Other Retail		-	-	-	-	-	-	-	-	-			· \//////	<u>· \///////</u>
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-			· ///////	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-			<u>· \//////</u>	<u> </u>
	Equity		47	-	-	-	-	-	175	-	-			<u>· ///////</u>	<u>· {///////</u>
	Securitisation		3	-	541	-	2	-	3	-	294	- 0 ·		· {///////	- {///////
	Other non-credit obligation assets			-	-	-	-	-	-	-	-			- \//////	· \//////
	TOTAL		4.506	70	542	0	91	0	2.101	0	294 0	18 0	-	2 - 0	- 0
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-			· //////	- 1//////

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

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

				osure values (as of 31/12/20			RWA (as of 31/12/2012) **		stments and provisions (as of 31/12/2012) **
nterparty Country ⁽¹⁾		31/12/2012)			<u>стл</u>				A-IRB STA
			Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulte	d Non-defaulted Defaulted Non-defaulted Defau	Ited Non-defaulted Defaulted	Non-defaulted Defaulted Non-defaulted Defaulted
	Central banks and central governments		1.138 -	· · ·		740		· · (//////////////////////////////////	
	Institutions		323 -		0 -	50	0	· · //////////////////////////////////	<u> </u>
	Corporates		954 22			804		- 6	
	Corporates - Of Which: Specialised Lending		954 10			804		·///////	<i>\////////////////////////////////////</i>
	Corporates - Of Which: SME					-		· · //////////////////////////////////	
	Retail			3 -		-	- 2		
	Retail - Secured on real estate property	55,0%		1 -		-	- 1	· · //////////////////////////////////	<i>\\\\\\\\</i>
	Retail - Secured on real estate property - Of Which: SME	55,0%		1 -		-	- 1	· · //////////////////////////////////	
Spain	Retail - Secured on real estate property - Of Which: non-SME	0,0%				-		<u>· · /////// · · · · · · · · · · · · · ·</u>	Υ//////
Opani	Retail - Qualifying Revolving	0,0%	<u> </u>	1 -		-		<u> </u>	<u> </u>
	Retail - Other Retail			1 -		-	- 1	· {////////////////////////////////////	
	Retail - Other Retail - Of Which: SME					-		· ////////	<u> </u>
	Retail - Other Retail - Of Which: non-SME		<u> </u>	1 -		-	· · · ·	<u> </u>	<u> </u>
	Equity					-		<u>· /////// · ·</u>	<u> </u>
	Securitisation		9 -		150 -	54	146		
	Other non-credit obligation assets					-		· ////////////////////////////////////	
	TOTAL		2.425 22	3 0	150 0	1.647 0	2 0 146 0	- 6	- 0 - 0
	Securitisation and re-securitisations positions deducted from capital *					-		- /////// -	V//////X - V//////X

Notes and defi

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

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

DE026 Landesbank Hessen-Thüringen GZ, Frankfurt

					sure values (as of 31/					A (as of 31/12/20					tments and provis	sions (as of 31/12/2012)	
erparty Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IRB		A-IRB		STA	F-IRB		A-IRB	S	ГА		F-IRB	A-IRB	Defaulted Non-defau	STA
			Non-defaulted	Defaulted	Non-defaulted Defa	aulted Non-defau	ulted Defaulted	Non-defaulted D	efaulted Non	n-defaulted Defa	ulted Non-defaulte	d Defaulte	d Non-defau	Ited Defaulted	Non-defaulted	Defaulted Non-defau	ulted Default
	Central banks and central governments		22	-	-	-		-	-	-	-	-	· {/////	- \		• • • • • • • • • • • • • • • • • • • •	
	Institutions		243	-	-	-		39	-	-	-	-	• /////	// ·		• (////	\overline{M}
	Corporates		1.632	130	-	-	0 -	1.077	-	-	-	0	• /////	7		·////	\overline{m}
	Corporates - Of Which: Specialised Lending		1.632	29	-	-		1.076	-	-	-	-	· /////	7		· /////	777
	Corporates - Of Which: SME		-	-	-	-		-	-	-	-	-	· /////	// ·		· //////	\overline{m}
	Retail		-	-	-	-		-	-	-	-	-	• \/////	// ·			M
	Retail - Secured on real estate property	0,0%	-	-	-	-		-	-	-	-	-	· /////	/ <u>}</u> .		·/////	\overline{m}
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-		-	-	-	-	-	· /////	// ·		·/////	\overline{m}
Luxembourg	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-		-	-	-	-	-	· //////	Μ.		· //////	
	Retail - Qualifying Revolving		-	-	-	-		-	-	-	-	-	<u>·/////</u>	<u> </u>		<u>· /////</u>	
	Retail - Other Retail		-	-	-	-		-	-	-	-	-	- \/////	- \			
	Retail - Other Retail - Of Which: SME		-	-	-	-		-	-	-	-	-	· /////	<u> </u>		· \/////	
	Retail - Other Retail - Of Which: non-SME		-	-	-	-		-	-	-	-	-	<u> · //////</u>	<u> </u>		<u> </u>	
	Equity		4	-	-	-	65 -	14	-	-	- 6	5	- {/////	// ·	$\langle / / / / / \rangle$	· · //////	
	Securitisation		-	-	-	-		-	-	-	-	-	· /////	// -		· /////	777
	Other non-credit obligation assets		-	-	-	-		-	-	-	-	-	· \/////	// ·		/////	M
	TOTAL		1.901	130	0	0	65 0	1.130	0	0) (5 0		- 7	-	0	- 0
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-		-	-	-	-	-	- //////	7/ -		- //////	777

Notes and defi

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

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

			Expo	osure values (as of 31/12/2012)	*		RWA (as of	31/12/2012) **		Value adju	stments and provis	sions (as of 31/12/2012) **
unterparty Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IRB	A-IRB	STA	F-IRB	A-	-IRB STA		F-IRB	A-IRB	Defaulted Non-defaulted Defaulted
			Non-defaulted Defaulted	Non-defaulted Defaulted N	on-defaulted Defaulted	Non-defaulted Defa	ulted Non-defaulte	ed Defaulted Non-defaulted I	efaulted Non-de	efaulted Defaulted	Non-defaulted	Defaulted Non-defaulted Defaulted
	Central banks and central governments		1 -			-	-		· · · ////			· · · //////
	Institutions		367 -			69	-		- ////	//// •		
	Corporates		141 4		2 -	90	-	2	- ////			
	Corporates - Of Which: Specialised Lending		141 3			88	-		- ////			· ///////
	Corporates - Of Which: SME					-	-		- ////	//// -		· ///////
	Retail			17 -		-	-	4	- \////	//// ·		
	Retail - Secured on real estate property	77,0%		8 -		-	-	2	- ////	////		
	Retail - Secured on real estate property - Of Which: SME	0,0%				-	-		- ////	////		
Switzerland	Retail - Secured on real estate property - Of Which: non-SME	77,0%		8 -		-	-	2	- ////	//// -		· ///////
o milloriana	Retail - Qualifying Revolving			1 -		-	-		- ////	////		
	Retail - Other Retail			8 -		-	-	2	- ////	//// •	VIIIII	
	Retail - Other Retail - Of Which: SME					-	-		- ////	/// .		<u> </u>
	Retail - Other Retail - Of Which: non-SME			3 -		-	-	2	- ////	<u>//// · · · · · · · · · · · · · · · · · </u>		<u> </u>
	Equity		1			-	-		\////	//// -		- \//////
	Securitisation		10 -			8	-		- \////	//// -		
	Other non-credit obligation assets					-	-			//// -		- ///////
	TOTAL		519 4	17 0	2 0	167	0	4 0 2	0	- 4	-	0 - 0
	Securitisation and re-securitisations positions deducted from capital *					-	-		- ////	//// -		· ///////

Notes and definitions

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

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

					sure values (as of 31					RWA (as of 31/						ons (as of 31/12/2012) **
erparty Country ⁽¹⁾		LIV % ** (as of 31/12/2012)	F-IRB		A-IRB		STA	F-IRE	3	A-IRE	3	STA	F-IR	В	A-IRB	STA Defaulted Non-defaulted Defau
			Non-defaulted De	faulted	Non-defaulted Def	aulted Non-defa	ulted Defaulte	d Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	d Non-defaulted	Defaulted	Non-defaulted	Defaulted Non-defaulted Defau
	Central banks and central governments		11	-	-	-	-	- 1	-	-	-	-	·\//////	-		· \//////
	Institutions		544	-	-	-	-	- 100	-	-	-	-	- ///////	- 1		· ///////
	Corporates		513	74	-	-	-	- 385	-	-	-	-	- \///////	-		· \//////
	Corporates - Of Which: Specialised Lending		513	74	-	-	-	- 385	-	-	-	-	· ///////			• • • • • • • • • • • • • • • • • • • •
	Corporates - Of Which: SME		-	-	-	-	-		-	-	-	-	- V///////			- \//////
	Retail		-	-	-	-	-		-	-	-	-		-		· ///////
	Retail - Secured on real estate property	0,0%	-	-	-	-	-		-	-	-	-	• \//////			• • • • • • • • • • • • • • • • • • • •
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-		-	-	-	-	• \///////	-	ΠΠΠΛ	• • • • • • • • • • • • • • • • • • • •
Netherlands	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-		-	-	-	-				- ///////
noticitatios	Retail - Qualifying Revolving		-	-	-	-	-		-	-	-	-	<u>· {////////////////////////////////////</u>	-		<u> </u>
	Retail - Other Retail		-	-	-	-	-		-	-	-	-	- \///////	1 -		
	Retail - Other Retail - Of Which: SME		-	-	-	-	-		-	-	-	-	- ///////			· ///////
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-		-	-	-	-	• \///////	- 1		<u> </u>
	Equity		-	-	-	-	15		-	-	-	15	- \///////	1 - 1		
	Securitisation		-	-	-	-	161		-	-	-	133	- \///////	-		· \///////
	Other non-credit obligation assets		-	-	-	-	-		-	-	-	-	- \//////	-		· \//////
	TOTAL		1.067	74	0	0	176 0	486	0	0	0	148 0	-	0	-	0 - (
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-		-	-	-	-	- \///////	-		

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

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

				Exposure values (a	is of 31/12/20	12) **				RWA (as of 31/12/2012) **			Value adjustments and provis	tions (as of 31/12/2012) **
erparty Country ⁽¹⁾		LTV % ** (as of 31/12/2012)	F-IR	B A-I	RB	STA		F-IRB	3	A-IRB	STA	F-IR	B A-IRB	Defaulted Non-defaulted Defau
			Non-defaulted	Defaulted Non-defaulte	d Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted	Defaulted Non-defaulted	Defaulted Non-defaulted Defau
	Central banks and central governments		- 1	-		-	-	-	-				• • • • • • • • • • • • • • • • • • • •	• • • • • • • • • • • • • • • • • • • •
	Institutions		717	-		-	-	71	-				· ///////	- //////
	Corporates		364	3		-	-	288	-				0	· \//////
	Corporates - Of Which: Specialised Lending		364	-		-	-	288	-				· ///////	
	Corporates - Of Which: SME		-	-		-	-	-	-			<u> </u>		
	Retail		1 -	-	- -	-	-	-	-				· · ////////	
	Retail - Secured on real estate property	0,0%	-	-		-	-	-	-				· ///////	· \//////
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-		-	-	-	-				• • • • • • • • • • • • • • • • • • • •	• • • • • • • • • • • • • • • • • • • •
Sweden	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-		-	-	-	-				· ///////	· ///////
	Retail - Qualifying Revolving		-	-		-	-	-	-			V///////	· ////////	- ///////
	Retail - Other Retail			-		-	-	-	-				• • • • • • • • • • • • • • • • • • • •	<u> </u>
	Retail - Other Retail - Of Which: SME			-		-	-	-	-				• • • • • • • • • • • • • • • • • • • •	<u> </u>
	Retail - Other Retail - Of Which: non-SME			-		-	-	-	-				• • • • • • • • • • • • • • • • • • • •	· ` ` ` ///////
	Equity		- 1	-		-	-	-	-			<u> </u>	· ///////	· · ///////
	Securitisation		- 1	-		-	-	-	-					· · ///////
	Other non-credit obligation assets] -	-		-	-	-	-			¥///////		
	TOTAL		1.081	3 0	0	0	0	358	0	0 0	0 0	-	0 -	0 - 0
	Securitisation and re-securitisations positions deducted from capital *		- 1	-		-	-	-	-				• • • • • • • • • • • • • • • • • • • •	- ///////

Notes and definitions
1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure
* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

			Exp	osure values (as of 31/12/2012) **			RWA (as of 31/12/	/2012) **		Value adj	ustments and provis	sions (as of 31/12/2012) **
party Country ⁽¹⁾		· · · · · · · · · · · · · · · · · · ·	F-IRB	I A-IRB I SL	A	F-IRB	A-IRB		STA	F-IRB	A-IRB	STA
			Non-defaulted Defaulted	Non-defaulted Defaulted Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted D	Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulte	d Non-defaulted	Defaulted Non-defaulted Defaul
	Central banks and central governments		83 -		-	12 -	-		· ·		- ///////	· ///////
	Institutions		643 -		-	157 -	-	-			· //////	···//////
	Corporates		183 -	6	6 -	170 -	-	-	6 -		· //////	· · ///////
	Corporates - Of Which: Specialised Lending		183 -		-	164 -	-	-			· ///////	<u> </u>
	Corporates - Of Which: SME		0 -		-	0 -	-	-			· ///////	· \//////
	Retail			5	-		2	-			<u>· {///////</u>	<u> </u>
	Retail - Secured on real estate property	70,0%		2	-		1	-			· ///////	
	Retail - Secured on real estate property - Of Which: SME	0,0%			-		-	-			· ///////	<u> </u>
	Retail - Secured on real estate property - Of Which: non-SME	70,0%		2	-		1	-			<u>- \///////</u>	<u> </u>
Austria	Retail - Qualifying Revolving			1	-		-	-			- <u> </u>	· \//////
	Retail - Other Retail			2	-		1	-			· //////	
	Retail - Other Retail - Of Which: SME				-		-	-			· ///////	<u> </u>
	Retail - Other Retail - Of Which: non-SME				-		-	-			· //////	<u> </u>
	Equity				-		-	-			· <i>{///////</i>	· · ///////
	Securitisation				-		-	-			· \//////	· · ///////
	Other non-credit obligation assets				-		_	-			· \//////	· ///////
	TOTAL		909 0	5 0 6	6 0	339 0	2	0	6 0	- 0	-	0 - 0
	Securitisation and re-securitisations positions deducted from capital *				-		-	-			- ///////	- ///////

Notes and definitions 1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure * Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA ** As explained in the Guidelines

DE026	
-Thüringen GZ, Frankfurt	

					sure values (as o						RWA (as of 30/0							ons (as of 30/06/2013) **	
outerparty countries		LTV % ** (as 30/06/2013)) F-IR	B	A-IRB		STA		F-IRB		A-IRB		STA		F-IR	В	A-IRB	STA	۸
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted I	Non-defaulted D	efaulted Non-defaulted	Default
	Central banks and central governments		21.139	-	-	-	17.973	-	1.077	-	-	-	231			1 1		• • • • • • • • • • • • • • • • • • • •	
	Institutions		10.828	9	-	-	20.665	-	2.143	-	-	-	547			2		• • • • • • • • • • • • • • • • • • • •	
	Corporates		62.946	3.388	-	-	5.117	151	32.632	-	-	-	4.684	227		835		• • • • • • • • • • • • • • • • • • • •	
	Corporates - Of Which: Specialised Lending		29.801	2.018	-	-	-	-	18.893	-	-	-	-	- 1	//////	370		· ///////	
	Corporates - Of Which: SME		2.973	106	-	-	-	151	1.467	-	-	-	148	227		122		· ///////	
	Retail		// ·	-	5.160	107	1.683	53	-	-	1.849	-	649	31		1 - [25	
	Retail - Secured on real estate property	38,1%	-	-	3.525	63	1.366	47	-	-	1.232	-	569	30		- 1		6	
	Retail - Secured on real estate property - Of Which: SME	37,8%	-	-	611	24	91	2	-	-	363	-	40	2		- 2		2	
esbank Hessen-Thüringen GZ,	Retail - Secured on real estate property - Of Which: non-SME	38,5%	-	-	2.914	39	1.275	45	-	-	869	-	529	28		1 · [/		4	
Frankfurt	Retail - Qualifying Revolving		<u> </u>	-	799	3	-	-	-	-	60	-	-			1 - 1		1	
	Retail - Other Retail		- 1	-	836	41	317	5	-	-	557	-	80	1	<u>/////////////////////////////////////</u>	- 1/		18	
	Retail - Other Retail - Of Which: SME		<u> </u>	-	267	25	1	-	-	-	241	-	0			1 - 1		11	
	Retail - Other Retail - Of Which: non-SME		<u>// ·</u>	-	569	16	316	5	-	-	316	-	80	1		- /		8//////	
	Equity		237	-	-	-	1.013	-	661	-	-	-	1.036			1 - 12		· · ///////	
	Securitisation		1.056	-	3.867	-	1.009	-	523	-	1.293	-	643	-				• • • • • • • • • • • • • • • • • • • •	
	Other non-credit obligation assets		1.438	-	-	-	60	-	1.438	-	-	-	76	-		1 · [- \//////	
	TOTAL		97.644	3.397	9.027	107	47.520	204	38.473	0	3.142	0	7.865	258	-	838	-	25 -	
	Securitisation and re-securitisations positions deducted from capital *		/ .	-	-	-	-	-	-	-	-	-	-		//////	1 - 12		- ///////	

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

					osure values (as of 30/06					RWA (as of 30/0							s (as of 30/06/2013) **	
party Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IRB		A-IRB	٤ ا	ТА	F-IRI	3	A-IRB		STA		F-IRE	в	A-IRB	STA aulted Non-defaulted De	
			Non-defaulted	Defaulted	Non-defaulted Default	ted Non-defaulte	d Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted No	on-defaulted Defa	ulted Non-defaulted D	efault
	Central banks and central governments		18.553	-		- 5	51 .	1	-	-	-	0	-		· //	1111	· · ///////	
	Institutions		1.176	-	-	- 15.3	79 .	193	-	-	-	7	-		• //	ΠΠΛ	· · ///////	
	Corporates		10.068	2.023	-	- 1.2	65 32	2 7.943	-	-	-	683	33		562	ΠΠΛ	· ///////	
	Corporates - Of Which: Specialised Lending		9.630	833	-	-		6.526	-	-	-	-	-		128	ΠΠΛ	· ///////	
	Corporates - Of Which: SME		410	28	-	-		277	-	-	-	-	33		6		· ///////	
	Retail		-	-	3.783	78 9	08 24	4 -	-	1.055	-	256	6		- //		25	
	Retail - Secured on real estate property	57,1%	-	-	2.586	46 6	74 20) -	-	703	-	210	5		- 7/	11111	6	
	Retail - Secured on real estate property - Of Which: SME	63,3%	-	-	451	18		-	-	208	-	-	-		- 1/2	<u> //////</u>	2 ///////	
	Retail - Secured on real estate property - Of Which: non-SME	50,9%	-	-	2.135	28 6	74 20) -	-	495	-	210	5		· //		4	
Germany	Retail - Qualifying Revolving		-	-	585	2		-	-	59	-	-	-		- //			
	Retail - Other Retail		-	-	612	30 2	34 4	4 -	-	292	-	46	1		- //		18	
	Retail - Other Retail - Of Which: SME		-	-	197	18		-	-	113	-	-	-		- //		10	
	Retail - Other Retail - Of Which: non-SME		-	-	416	12 2	34 4	1 -	-	179	-	46	1		· //		8	
	Equity		17	-	-	- 2	50 -	63	-	-	-	226	-		- 1/		· · ///////	
	Securitisation		397	-	2.152	- 5)5 -	267	-	854	-	137	-		- //		· ///////	
	Other non-credit obligation assets		1.438	-	-	-	60 -	1.438	-	-	-	76	-		- //		- \//////	
	TOTAL		31.649	2.023	5.935	78 18.9	29 50	9.904	0	1.909	0	1.386	39	-	562	-	25 -	
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-		-	-	-	-	-	-		- //	77777		

Notes and definitions

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

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

				Expo	osure values (as of 30/06/20	13) **				RWA (as of 30/0	6/2013) **			Value adjustm	ents and provision	ns (as of 30/06/2013) **
party Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IRE	3	A-IRB	STA		F-IRB		A-IRB		STA	F-IR	В	A-IRB	STA
			Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted D	efaulted I	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted E	efaulted Non-defaulted	Defaulted	Non-defaulted Def	faulted Non-defaulted De
	Central banks and central governments		325	-		-		26	-	-	-		• • • • • • • • • • • • • • • • • • • •	- 6		· \///////
	Institutions		1.989	-		701	-	413	-	-	-	140	- \//////			• • • • • • • • • • • • • • • • • • • •
	Corporates		6.540	42		0	99	4.684	-	-	-	0	99	14		·//////
	Corporates - Of Which: Specialised Lending		6.443	41		-	-	4.684	-	-	-	-	· ///////	14	ΠΠΛ	
	Corporates - Of Which: SME		-	-		-	-	-	-	-	-	-	99	1 - 6		<u> </u>
	Retail		1 -	-	3 -	-	-	-	-	1	-	-	{///////	1 - 6		- {///////
	Retail - Secured on real estate property	75,0%	-	-	2 -	-	-	-	-	1	-	-	- \//////	1 - [·
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-		-	-	-	-	-	-	-	• • • • • • • • • • • • • • • • • • • •			· ///////
U.S.	Retail - Secured on real estate property - Of Which: non-SME	75,0%	-	-	2 -	-	-	-	-	1	-	-		1 - 1		<u> </u>
0.0.	Retail - Qualifying Revolving		-	-	1 -	-	-	-	-	0	-	-	· ///////	1 - [<u> </u>
	Retail - Other Retail] -	-	0 -	-	-	-	-	0	-	-		1 - 6		· {///////
	Retail - Other Retail - Of Which: SME		-	-	0 -	-	-	-	-	0	-	-	· ///////	1 - 1	ΠΠΛ	<u>· ////////////////////////////////////</u>
	Retail - Other Retail - Of Which: non-SME		-	-	0 -	-	-	-	-	0	-	-	<u> </u>	1 - 2		<u> </u>
	Equity		0	-		90	-	0	-	-	-	90	· ///////	1 - 2		<u> </u>
	Securitisation		1	-	414 -	6	-	1	-	37	-	3	- \///////			· \//////
	Other non-credit obligation assets		1 1	-		-	-	-	-	-	-	-	- {///////			- ///////
	TOTAL		8.854	42	417 0	797	99	5.123	0	38	0	233	99 -	14	-	0 -
	Securitisation and re-securitisations positions deducted from capital *			-		-	-	-	-	-	_	-	- ///////			- ///////

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

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

					sure values (as						RWA (as of 30						tments and prov			
erparty Country ⁽¹⁾		LIV % ** (as of 30/06/2013)	F-IRI	в	A-IR	В	ST/	<u>\</u>	F-IRB Non-defaulted De		A-IR	B	STA			-IRB	A-IR	в	ST/	A
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted De	efaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaul	ted Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulte
	Central banks and central governments		649	-	-	-	-	-	61	-	-	-	-	-		/ <u>}</u> .] - [///////	1
	Institutions		1.149	-	-	-	5	-	209	-	-	-	1	-		// ·		∫ - [1
	Corporates		2.388	253	-	-	168	4	1.140	-	-	-	130	4		86		1 - 1		4
	Corporates - Of Which: Specialised Lending		2.343	174	-	-	-	-	959	-	-	-	-	-		68		<u> </u>		
	Corporates - Of Which: SME		40	-	-	-	-	-	18	-	-	-	-	4		// ·		1 - 1		
	Retail		- 1	-	5	0	-	-	-	-	1	-	-	-	<i>\////</i>	// ·		0		1
	Retail - Secured on real estate property	72,0%	-	-	4	0	-	-	-	-	1	-	-	-		// ·		0		<u></u>
	Retail - Secured on real estate property - Of Which: SME	100,0%	-	-	0	-	-	-	-	-	0	-	-	-		/ <u> </u>		· · [777777	1
United Kingdom	Retail - Secured on real estate property - Of Which: non-SME	71,0%	-	-	4	0	-	-	-	-	1	-	-	-		- //		0		1
United Kingdom	Retail - Qualifying Revolving			-	0	-	-	-	-	-	0	-	-	-		// ·		1 - L		
	Retail - Other Retail		- 1	-	1	0	-	-	-	-	0	-	-	-		// ·		0		4
	Retail - Other Retail - Of Which: SME		-	-	0	0	-	-	-	-	0	-	-	-		<i>∕∕</i>		0		
	Retail - Other Retail - Of Which: non-SME		-	-	1	-	-	-	-	-	0	-	-	-	<u> ////////////////////////////////////</u>	- 12	<u> </u>	1 - [<u> ////////////////////////////////////</u>	
	Equity		0	-	-	-	0		0	-	-	-	0	-		- //	<i>\//////</i>	1 - 1	//////	1
	Securitisation		552	-	570	-	321	-	85	-	85	-	82	-		// ·				
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		// ·		1 - [
	TOTAL		4.737	253	575	0	495	4	1.495	0	86	0	213	4		- 86	-	0	-	
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-	/////	- //	///////	1-1		1

Notes and definitions

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

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

Landesbank Hessen-Thüringen GZ, Frankfurt

DE026

					ure values (as of 30/06					RWA (as of 30/					ions (as of 30/06/2013) **
party Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IRB		A-IRB		БТА	F-IRB		A-IRI	3	STA	F-IRB	A-IRB	STA Defaulted Non-defaulted De
			Non-defaulted Defau	ulted N	Non-defaulted Defaul	Ited Non-default	ed Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulte	d Non-defaulted Defaul	ted Non-defaulted [Defaulted Non-defaulted De
	Central banks and central governments		157			-	-	31	-	-	-		- (//////		• /////</td
	Institutions		1.662	-	-	-	75 .	318	-	-	-	15	· //////		• • • • • • • • • • • • • • • • • • • •
	Corporates		2.340	68	-	-		1.391	-	-	-	-	· \//////	2	• • • • • • • • • • • • • • • • • • • •
	Corporates - Of Which: Specialised Lending		2.321	34	-	-		1.379	-	-	-	-	· ///////	0	- \//////
	Corporates - Of Which: SME		19	-	-	-		12	-	-	-	-	· ///////	· {///////	- \///////
	Retail		-	-	2	-		-	-	0	-	-	· \//////	· ///////	· {//////
	Retail - Secured on real estate property	66,0%	-	-	1	-		-	-	0	-	-	· \//////	·//////	• \//////
	Retail - Secured on real estate property - Of Which: SME	100,0%	-	-	0	-		-	-	-	-	-	· {//////	• • • • • • • • • • • • • • • • • • • •	• (//////
France	Retail - Secured on real estate property - Of Which: non-SME	64,0%	-	-	1	-		-	-	0	-	-	· ///////	· ///////	· ///////
I I dilice	Retail - Qualifying Revolving		-	-	1	-		-	-	0	-	-	· ///////	<u>·\///////</u>	<u>· · ////////</u>
	Retail - Other Retail		-	-	0	-		-	-	0	-	-	- \//////		
	Retail - Other Retail - Of Which: SME		-	-	0	-		-	-	-	-	-	· ///////	· ///////	· ///////
	Retail - Other Retail - Of Which: non-SME		-	-	0	-		-	-	0	-	-	· ///////	<u>· {////////////////////////////////////</u>	· ///////
	Equity		46	-	-	-		170	-	-	-	-	· {///////	· {///////	
	Securitisation		2	-	485	-		2	-	129	-	-	· \//////	· ///////	· \//////
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	· {///////	· \//////	
	TOTAL		4.207	68	487 0		75 0	1.912	0	129	0	15 0	-	2 -	0 -
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-		-	-	-	-	-	· ///////	- ///////	

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

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

					osure values (as of						RWA (as of 30			l _				ons (as of 30/06/2	
nterparty Country ⁽¹⁾		30/06/2013)	F-IRB		A-IRB		STA		F-IRI	3	A-IR	В	STA		F-IRB		A-IRB		STA
			Non-defaulted D)efaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defau	Ited Defaulted	Non-def	faulted De	efaulted Non-d	efaulted Defaulte
	Central banks and central governments		1.037			-	-	-	809	-	-	-			// ·			· ////	////
	Institutions		318	-	-	-	0	-	64	-	-	-	0		// ·		\overline{M}	////	7772
	Corporates		890	22	-	-	-	-	986	-	-	-			15	V///.	\overline{m}	- ///,	7777
	Corporates - Of Which: Specialised Lending		890	10	-	-	-	-	986	-	-	-		· /////	4	V////	7777		1111
	Corporates - Of Which: SME			-	-	-	-	-	-	-	-	-			// ·	7777	$\pi\pi$	- ////	ΠΠ
	Retail			-	2	0	-	-	-	-	1	-		· /////	// ·		\overline{M}	////	7772
	Retail - Secured on real estate property	68,0%	-	-	1	-	-	-	-	-	0	-			// <u> </u>	V///.	\overline{m}	- ////	7777
	Retail - Secured on real estate property - Of Which: SME	77,0%	-	-	1	-	-	-	-	-	0	-			// ·	7///	777	- ////	7777
Spain	Retail - Secured on real estate property - Of Which: non-SME	53,0%	-	-	0	-	-	-	-	-	0	-			// <u> </u>			- ////	
Spain	Retail - Qualifying Revolving	53,0%	1 -	-	1	-	-	-	-	-	0	-			//	<u>VIII</u>		<u> </u>	
	Retail - Other Retail		1 -	-	0	0	-	-	-	-	0	-			// <u>}</u> .	\///		(///	
	Retail - Other Retail - Of Which: SME		-	-	-	0	-	-	-	-	0	-			// .			<u> </u>	
	Retail - Other Retail - Of Which: non-SME		-	-	0	0	-	-	-	-	0	-			<u> </u>	¥Ш	<u>///</u>	<u> </u>	
	Equity			-	-	-	-	-	-	-	-	-			// -		M = 1	(///	////
	Securitisation		28	-	-	-	141	-	109	-	-	-	266 ·		// .		\overline{M}	////	
	Other non-credit obligation assets			-	-	-	-	-	-	-	-	-	-		// <u>}</u> ·				
	TOTAL		2.272	22	2	0	142	0	1.968	0	1	0	267 0		- 15		-	0	- 0
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-		· /////	// -	V///	777	- ////	7777

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

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

					alues (as of 30/06/2013				RWA (as of 30						sions (as of 30/06/2013) *	
rparty Country ⁽¹⁾		30/06/2013)	F-IRB		A-IRB	STA		F-IRB	A-IF	RB	STA		F-IRB	A-IRB	;	STA
			Non-defaulted D	efaulted Non-o	lefaulted Defaulted	Non-defaulted De	faulted	F-IRB Non-defaulted Defaulted	d Non-defaulted	Defaulted	Non-defaulted Defa	ulted Non-defa	aulted Defaulted	Non-defaulted	Defaulted Non-defaulte	ed Defaulte
	Central banks and central governments		24											- \///////	• • • • • • • • • • • • • • • • • • • •	\mathcal{A}^{\dots}
	Institutions		190	-		-	-	21			-	· ////			• (//////	$\overline{\Lambda}$
	Corporates		1.478	135		0	-	980			0	• /////	3	2 ///////	• • • • • • • • • • • • • • • • • • • •	$\overline{\Lambda}$
	Corporates - Of Which: Specialised Lending		1.478	29		-	-	980			-	- /////		9 //////	• • • • • • • • • • • • • • • • • • • •	$\overline{\Lambda}$
	Corporates - Of Which: SME		-	-		-	-	-			-	- /////	ΠΛ	· ///////	· ///////	$\overline{\Lambda}$
	Retail		-	-	1 -	-	-	-	- (0 -	-	·////		- ///////	-\//////	$\overline{\Lambda}$
	Retail - Secured on real estate property	64,0%	-	-	1 -	-	-	-	- (0 -	-	· /////	\overline{M}	· ///////	• (/////	$\overline{\Lambda}$
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-		-	-	-			-	• [////		· ///////	• (//////	7
Luxembourg	Retail - Secured on real estate property - Of Which: non-SME	64,0%	-	-	1 -	-	-	-	- (0 -	-	- /////		· ///////	• • • • • • • • • • • • • • • • • • • •	
Laxonibourg	Retail - Qualifying Revolving	64,0%	-	-	0 -	-	-	-	- (0 -	-	- ////		· ///////	· //////	<u> </u>
	Retail - Other Retail		-	-	0 -	-	-	-			-			· <i>\//////</i> }		Λ
	Retail - Other Retail - Of Which: SME		-	-		-	-	-			-	· ////		· ///////	· //////	<u> </u>
	Retail - Other Retail - Of Which: non-SME		-	-		-	-	-			-	<u>·////</u>		· ///////	· //////	<u>//</u>
	Equity		3	-		63	-	10			63			- \//////	• • • • • • • • • • • • • • • • • • • •	Λ
	Securitisation		-	-		-	-	-			-	• /////		· ///////	- {//////	$\overline{\Lambda}$
	Other non-credit obligation assets		-	-		-	-	-			-	· · /////		- ///////		
	TOTAL		1.695	135	1 0	63	0	1.011 0	(0 0	63	0	- 3	2 -	0	- 0
	Securitisation and re-securitisations positions deducted from capital *		-	-		-	-	-			-	- /////	///		- //////	$\overline{\Lambda}$

Notes and defi

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

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

				osure values (as of 30/06/201			RWA (as of 30/06/2013) **			stments and provisions	
ounterparty Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IRB	A-IRB	STA	F-IRB	A-IRB STA d Non-defaulted Defaulted Non-defaulted		F-IRB	A-IRB	STA
			Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulte	d Non-defaulted Defaulted Non-defaulted	Defaulted Non-defa	ulted Defaulted	Non-defaulted Defa	ulted Non-defaulted Defaulted
	Central banks and central governments		1 -			-		• • • • • • • • • • • • • • • • • • • •			
	Institutions		288 -			56		- /////	/// -		· · ///////
	Corporates		122 4		2 -	74	2	- /////	/// ·		· //////
	Corporates - Of Which: Specialised Lending		122 2			72		• /////	/// -		· //////
	Corporates - Of Which: SME					-		- /////	- ///		<u>· · //////////////////////////////////</u>
	Retail			13 0		-	- 4		/// -		· \//////
	Retail - Secured on real estate property	73,0%		8 0		-	- 2	- /////	/// -		· //////
	Retail - Secured on real estate property - Of Which: SME	57,0%		1 0		-	- 0	- /////	// <u>/</u> -		· · ///////
Switzerland	Retail - Secured on real estate property - Of Which: non-SME	75,0%		8 -		-	- 2	- /////	7// ·		
o witzeriana	Retail - Qualifying Revolving			1 0		-	- 0	- /////	/// .		<u> </u>
	Retail - Other Retail			4 -		-	- 1	- /////	// <u>/</u>		·
	Retail - Other Retail - Of Which: SME			1 -		-	- 0	- /////	1// -		<u> </u>
	Retail - Other Retail - Of Which: non-SME		<u> </u>	3 -		-	- 1	<u> </u>	<u>/// ·</u>		<u> </u>
	Equity		4			-			/// -		- \//////
	Securitisation		9 -			10		- \////	/// -		- \//////
	Other non-credit obligation assets					-			<u>/// -</u>		· · /////// ·
	TOTAL		421 4	13 0	2 0	140 0	4 0 2	0	- 0	-	0 - 0
	Securitisation and re-securitisations positions deducted from capital *					-		- /////	/// -		

Notes and definitions

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

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

					sure values (as of 30/06/20				RWA (as of 30/06/2013) **			stments and provisions (as	
party Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IRB		A-IRB	STA	F-IRB	T	A-IRB	STA	F-IRB	A-IRB	STA
			Non-defaulted	Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulte	d Non-defaulted [Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulte	F-IRB	Non-defaulted Defaulte	d Non-defaulted Default
	Central banks and central governments		11				- 1				· \///////		· \///////
	Institutions		354	-		- 199	- 57	-		40	· ////////////////////////////////////		
	Corporates		510	76			- 317	-		-	· /////// ٤		· ///////
	Corporates - Of Which: Specialised Lending		510	75			- 317	-		-			· ///////
	Corporates - Of Which: SME		-	-				-		-	· ////////		· ///////
	Retail		-	-	0 -			-	0 -	-	· ////////////////////////////////////		· ///////
	Retail - Secured on real estate property	30,0%	-	-	0 -			-	0 -	-	· ////////////////////////////////////		· ///////
	Retail - Secured on real estate property - Of Which: SME	40,0%	-	-	0 -			-	0 -	-	· ////////////////////////////////////		
Netherlands	Retail - Secured on real estate property - Of Which: non-SME	10,0%	-	-	0 -			-		-	· ////////////////////////////////////		· ///////
Notificitation	Retail - Qualifying Revolving		-	-	0 -			-	0 -	-	<u>· ////////////////////////////////////</u>		· ///////
	Retail - Other Retail		-	-	0 -			-	0 -	-	· \/////// ·		· \//////
	Retail - Other Retail - Of Which: SME		-	-	0 -			-		-			
	Retail - Other Retail - Of Which: non-SME		-	-	0 -			-	0 -	-	<u>· /////// · · · · · · · · · · · · · · ·</u>	<u> </u>	· ///////
	Equity		-	-		- 15		-		15	· <i>\//////</i> //////////////////////////////		· \//////
	Securitisation		60	-		- 21	- 4	-		98	· ////////////////////////////////////		· \//////
	Other non-credit obligation assets		-	-				-		-	· \/////// ·		· \//////
	TOTAL		934	76	0 0	234 0	380	0	0 0	153 0	- 8	- 0	-
	Securitisation and re-securitisations positions deducted from capital *		-	-				-		-			· ///////

Notes and defi

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

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

			Ex	oosure values (as of 30/06/20	13) **		RWA (as of 30/06/2013) **		Value adjust	ments and provisions ((as of 30/06/2013) **
rparty Country ⁽¹⁾		LTV % ** (as of 30/06/2013)	F-IRB	A-IRB	STA	F-IRB	A-IRB	STA Non-defaulted Defaulted	F-IRB	A-IRB	STA
	Central banks and central governments		Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted		d Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defaulted	Non-defaulted Defau	uited Non-defaulted Defau
	Institutions		638			61				///// <u>}</u>	/////////////////////////////////
	Corporates			3 -		170			1	·///////	
	Corporates - Of Which: Specialised Lending		234			170			·/////////////////////////////////////		
	Corporates - Of Which: SME		-			-				<u>//////\</u>	· \//////
	Retail			0		-	- 0 -				- {///////
	Retail - Secured on real estate property	50,0%	-	• 0		-			////// ·		·//////
	Retail - Secured on real estate property - Of Which: SME	0,0%	-			-				ΠΠΠ	·//////
Sweden	Retail - Secured on real estate property - Of Which: non-SME	50,0%	-	. 0		-					· ///////
	Retail - Qualifying Revolving		-	. 0		-	- 0 -			ΠΠΠΛ	· · ///////
	Retail - Other Retail		-	· -		-				//////	· ///////
	Retail - Other Retail - Of Which: SME		-	· -		-					· · ///////
	Retail - Other Retail - Of Which: non-SME		-			-				<u>/////λ</u>	· ///////
	Equity					-					
	Securitisation		·			-				<u>//////\</u>	· //////
	Other non-credit obligation assets		<u> </u>	·		-			////// ·		· ///////
	TOTAL		872	3 0 0	0 0	231 0	0 0	0 0	- 1	- C	D -
	Securitisation and re-securitisations positions deducted from capital *					-				ΠΠΠΛ	• ///////

Notes and definitions
1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure
* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

				Exposure values (a	s of 30/06/201	13) **				RWA (as of 30/06/2013)	**	<u> </u>	Value adjustments and provision	ns (as of 30/06/2013) **
party Country ⁽¹⁾			I F-IRB	A-II	R	I STA		F-IRB		A-IRB	STA STA	F-IRE	B A-IRB	STA faulted Non-defaulted Default
			Non-defaulted	Defaulted Non-defaulted	Defaulted	Non-defaulted	Defaulted No	on-defaulted	Defaulted	Non-defaulted Defaulte	d Non-defaulted Defaulte	d Non-defaulted	Defaulted Non-defaulted Dei	faulted Non-defaulted Default
	Central banks and central governments		82		-	-	-	13	-	-		· /////// /////////////////////////////	· \///////	· \//////
	Institutions		427		-	0	-	142	-	-	- 0	· ///////	· \//////	· ///////
	Corporates		180		-	7	-	178	-	-	- 7	· ///////	• • • • • • • • • • • • • • • • • • • •	• \//////
	Corporates - Of Which: Specialised Lending		180		-	-	-	171	-	-		- ///////	• • • • • • • • • • • • • • • • • • • •	• (/////)
	Corporates - Of Which: SME		-		-	-	-	-	-	-		· ///////	· \//////	· ///////
	Retail		-	- (3 0	-	-	-	-	1		· ///////	· (///////	· {///////
	Retail - Secured on real estate property	70,0%	-	- 2	2 -	-	-	-	-	1		· ///////	• • • • • • • • • • • • • • • • • • • •	• • • • • • • • • • • • • • • • • • • •
	Retail - Secured on real estate property - Of Which: SME	0,0%	-		-	-	-	-	-	-		· ///////	· \///////	· ///////
	Retail - Secured on real estate property - Of Which: non-SME	70,0%	-	- 2	- 2	-	-	-	-	1		· ///////	· {///////	· ///////
Austria	Retail - Qualifying Revolving		-	-	1 -	-	-	-	-	0		· \///////		· · ///////
	Retail - Other Retail		-	- (0 0	-	-	-	-	0		• \//////	· \//////	· \//////
	Retail - Other Retail - Of Which: SME		-			-	-	-	-	-		· \//////	· ///////	· \//////
	Retail - Other Retail - Of Which: non-SME		-	- (- 0	-	-	-	-	0		· \///////	• • • • • • • • • • • • • • • • • • • •	· \//////
	Equity				-	-	-	-	-	-		· {///////	• • • • • • • • • • • • • • • • • • • •	· {///////
	Securitisation		-		-	-	-	-	-	-		- ///////	· \//////	· \//////
	Other non-credit obligation assets		-		-	-	-	-	-	-		· ////////////////////////////////////	· (//////	• • • • • • • • • • • • • • • • • • • •
	TOTAL		689	0 :	3 0	7	0	333	0	1 0	7 0	-	0 -	0 - 0
	Securitisation and re-securitisations positions deducted from capital *		-		_	-	-	-	-	-		- /////////////////////////////////////	• ///////	• • • • • • • • • • • • • • • • • • • •

Notes and definitions
1) Breakdown by country of counterparty according to the minimum of: i) 90% of total EAD ii) top 10 countries in terms of exposure
* Refers to the part of Securitization exposure that is deducted from capital and is not included in RWA
** As explained in the Guidelines

Explanatory footnotes

3. SECURITISATION SUMMARY

(in million Euro)		
	Exposure Value as of 31/12/2012	Exposure Value as of 30/06/2013
Banking Book	6.341	5.932
Trading Book (excl. correlation trading)	4	2
Correlation Trading Portfolio	0	0
Total	6.345	5.934

Explanatory footnotes

4. MARKET RISK

DE026 Landesbank Hessen-Thüringen GZ, Frankfurt

(in million Euro)					
	31.12	.2012	30.06.2013		
	TOTAL RISK EXPOSURE AMOUNT		TOTAL RISK EXPOSURE AMOUNT		
	SA	ІМ	SA	ім	
Traded Debt Instruments	2.250	1.818	2.775	3.232	
TDI - General risk	0	1.015	0	2.539	
TDI - Specific risk	2.250	925	2.775	886	
Equities	0	15	50	21	
Equities - General risk	0	5	25	7	
Equities - Specific risk	0	10	25	14	
Foreign exchange risk	1.038	128	475	55	
Commodities risk	25	1	25	5	

Explanatory footnotes

as of 31 December 2012

(in million Euro)									
Posidual			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposur	es (long) net of cash short	ECT POSITIONS positions of sovereign del is a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Maturity ↓	Residual Maturity Country / Region ↓		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Austria	0 0 0 28 76 0 104	0 0 0 0 23 0 23	0 0 0 28 76 0 104	0 0 0 28 0 0 28 0 28	0 0 0 0 0 0 0 0	0 0 0 0 53 0 53 0 53	0 0 0 0 0 0 0 0 0	0 0 0 -1 0 0 -1
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Belgium	0 0 10 0 103 12 0 125	0 0 0 0 0 0 0 0	0 0 10 0 103 12 0 125	0 0 10 0 10 12 0 32	0 0 0 0 0 0 0 0	0 0 0 0 93 0 0 93 93 93	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Bulgaria	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	32 0	0 0 0 0 0 0 0 0 0 0	0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Cyprus	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0

as of 31 December 2012

(in million Euro)									
Residual			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposur	es (long) net of cash short	ECT POSITIONS positions of sovereign del is a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Czech Republic	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		1	0	1	0	0	1	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total	<u> </u>	1	0	1	0	0	1	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Denmark	0	0	0	0	0	0	0	0
[3Y - 5Y]	-	0	0	0	0	0	0	0	0
[5Y - 10Y]	-	0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	1	0	0	0	0	0	0	0	0
[1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	1	0	0	0	0	0	0	0	0
[<u>3</u> Y - 5Y]	Estonia	0	0	0	0	0	0	0	0
[5Y - 10Y]	1	0	0	0	0	0	0	0	0
[10Y - more]]	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Finland	0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		38	0	38	38	0	0	0	0
[10Y - more]	1	0	0	0	0	0	0	0	0
Total		38	0	38	38	0	0	0	0

as of 31 December 2012

(in million Euro)									
Residual			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposu	res (long) net of cash short	ECT POSITIONS positions of sovereign de is a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Maturity ↓	Country / Region		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		30	30	30	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		4	4	4	0	0	0	0	0
[2Y - 3Y]	France	41	25	41	16	0	0	0	0
[3Y - 5Y]	i failee	36	0	36	36	0	0	0	0
[5Y - 10Y]	4	50	0	50	0	0	50	0	-0
[10Y - more]		126	126	126	0	0	0	0	0
Total		286	184	286	52	0	50	0	-0
[0-3M]		1.454	1.274 836	1.434	0	0	160	0	0
[<u>3M - 1Y</u>]	-	1.278 2.463	1.394	1.200 2.421	20 222	5	339 805	<u>68</u> 72	0
[<u>1Y - 2Y</u>] [<u>2Y - 3Y</u>]	-	2.621	1.237	2.509	417	0	855	43	0
[21 - 51] [3Y - 5Y]	Germany	5.002	1.417	4.927	1.978	0	1.532	103	0
[5Y - 10Y]		8.605	5.920	8.558	1.978	0	1.390	689	0
[10Y - more]		7.454	7.136	7.454	149	104	65	476	0
Total		28.877	19.214	28.503	4.034	109	5.146	1.451	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	1	0	0	0	0	0	0	0	0
[1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	Grooop	0	0	0	0	0	0	0	0
[3Y - 5Y]	Greece	0	0	0	0	0	0	0	0
[5Y - 10Y]]	0	0	0	0	0	0	0	0
[10Y - more]	1	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]	4	0	0	0	0	0	0	0	0
[3M - 1Y]	4	0	0	0	0	0	0	0	0
[1Y - 2Y]	4	0	0	0	0	0	0	0	0
[2Y - 3Y]	Hungary	0	0	0	0	0	0	0	0
[3Y - 5Y]		2	0	2	0	0	2	0	0
[5Y - 10Y]	4	0	0	0	0	0	0	0	0
[10Y - more]	1	0	0	0 2	0	0	0 2	0	0
Total		2	0	2	0	0	Ζ	0	0

as of 31 December 2012

(in million Euro)									
Residual			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposur	es (long) net of cash short	ECT POSITIONS positions of sovereign del is a maturity matching) ⁽¹⁾		DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
	Country / Region		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Iceland	0	0	0	0	0	0	0	0
[3Y - 5Y]	locialia	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[<u>3M - 1Y]</u> [<u>1Y - 2Y]</u>		0	0	0	0	0	0	0	0
[11 - 21] [2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Ireland	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		25	0	25	0	0	25	0	0
[1Y - 2Y]		156	0	156	105	0	51	0	0
[2Y - 3Y]	Italy	0	0	0	0	0	0	0	-1
[3Y - 5Y]	,	46	0	46	46	0	0	0	-1
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		4	0	4	0	0	4	0	0
		231 0	0 0	231 0	151	0	80 0	0 0	-3
[0 - 3M] [3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Latvia	1	0	1	0	0	1	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[21 - 51] [3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		1	0	1	0	0	1	0	0

as of 31 December 2012

(in million Euro)									
Residual			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposu	es (long) net of cash short	ECT POSITIONS positions of sovereign del is a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Maturity ↓	Country / Region		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	1	0	0	0	0	0	0	0	0
[1Y - 2Y]]	0	0	0	0	0	0	0	0
[2Y - 3Y]	Liechtenstein	0	0	0	0	0	0	0	0
[3Y - 5Y]	Liechtenstein	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[<u>3M - 1Y</u>]	-	0	0	0	0	0	0	0	0
[<u>1Y - 2Y</u>] [<u>2Y - 3Y</u>]	1	0	0	0	0	0	0	0	0
[3Y - 5Y]	Lithuania	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]	1	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	Luxembourg	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]	4	21	0	21	16	0	5	0	0
[10Y - more] Total	1	0 21	0	0 21	0 16	0	0 5	0	0
[0 - 3M]		0	0	0	0	0	5 0	0	0
[3M - 1Y]	1	0	0	0	0	0	0	0	0
[1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	Malta	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]]	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

as of 31 December 2012

(in million Euro)									
Residual			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposur	es (long) net of cash short	ECT POSITIONS positions of sovereign del is a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Maturity Country	Country / Region		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		5	0	5	5	0	0	0	0
[2Y - 3Y]	Netherlands	0	0	0	0	0	0	0	0
[3Y - 5Y]	Nethenanus	58	0	58	6	0	52	0	-0
[5Y - 10Y]		59	0	59	0	0	59	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		122	0	122	11	0	111	0	-0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	-	0	0	0	0	0	0	0	0
[<u>2Y - 3Y]</u> [3Y - 5Y]	Norway	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	1	0	0	0	0	0	0	0	0
[1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	Poland	9	0	9	0	0	9	0	0
[3Y - 5Y]	rolariu	1	0	1	0	0	1	0	0
[5Y - 10Y]	1	1	0	1	0	0	1	0	0
[10Y - more]	1	16	0	16	0	0	16	0	0
Total		27	0	27	0	0	27	0	0
[0-3M]	4	0	0	0	0	0	0	0	-0
[3M - 1Y]	4	0	0	0	0	0	0	0	-1
[1Y-2Y]	Portugal	0	0	0	0	0	0	0	0
[<u>2Y - 3Y</u>]		0 3	0	03	0	0	0 3	0	0
[<u>3Y - 5Y]</u> [5Y - 10Y]		<u> </u>	0	0	0	0	0	0	0
[10Y - 10Y]	1	0	0	0	0	0	0	0	0
Total	1	3	0	3	0	0	3	0	1
TUlai		3	U	3		U	3	U	

as of 31 December 2012

	ıntry / gion		T LONG EXPOSURES e gross of provisions) ⁽¹⁾	(gross exposur	NET DIR es (long) net of cash short only where there			DIRECT SOVEREIGN	INDIRECT SOVEREIGN
						is a maturity matching) (7		EXPOSURES IN DERIVATIVES ⁽¹⁾	EXPOSURES ⁽³⁾ (on and off balance sheet)
			of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	F	0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y] Rom	nania	0	0	0	0	0	0	0	0
[3Y - 5Y]	nama	0	0	0	0	0	0	0	0
[5Y - 10Y]	L	0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total	_	0	0	0	0	0	0	0	0
[0-3M]	- F	0	0	0	0	0	0	0	0
[3M - 1Y] [1Y - 2Y]	F	0	0	0	0	0	0	0	0
	- F	27	0	27	27	0	0	0	0
[3Y - 5Y] Slov	vakia	16	0	16	16	0	0	0	-0
[5Y - 10Y]	F	0	0	0	0	0	0	0	0
[10Y - more]	F	0	0	0	0	0	0	0	0
Total	- F	43	0	43	43	0	0	0	-0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y] Slov	venia	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]	Ļ	0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]	F	34	12	34	0	0	22	0	-0
[3M - 1Y]	-	50 100	50 100	50 100	0	0	0	0	0
[1Y - 2Y] [2Y - 3Y]	Spain	184	184	184	0	0	0	0	0
[2Y - 3Y] Spa		273	234	273	39	0	0	0	-6
[31 - 51] [5Y - 10Y]		338	284	338	0	0	54	0	-6
[10Y - more]		154	154	154	0	0	0	0	0
Total		1.132	1.017	1.132	39	0	76	0	-6

as of 31 December 2012

(in million Euro)									
Residual			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposu	res (long) net of cash short	ECT POSITIONS positions of sovereign del is a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Maturity Cour	Country / Region		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Sweden	0	0	0	0	0	0	0	0
[3Y - 5Y]	Sweden	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		6	6	6	0	0	0	0	0
[3M - 1Y]	-	46	46	46	0	0	0	0	0
[1Y - 2Y]	-	10	1	<u> </u>	0	0	0	0	0
[<u>2Y</u> - <u>3Y</u>] [3Y - <u>5</u> Y]	United Kingdom	<u> 19</u> 0	19 0	19 0	0	0	0	0	0
[5Y - 10Y]	4	8	8	8	0	0	0	0	0
[10Y - more]	-	0	0	0	0	0	0	0	0
Total		87	87	87	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	1	0	0	0	0	0	0	0	0
[1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	Australia	0	0	0	0	0	0	0	0
[3Y - 5Y]	Australia	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]	4	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]	4	0	0	0	0	0	0	0	0
[3M - 1Y]	4	0	0	0	0	0	0	0	0
[1Y - 2Y]	Canada	0	0	0	0	0	0	0	-0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]	4	0	0	0	0	0	0	0	0
[10Y - more] Total	1	0	0	0	0	0	0	0	0
Total		0	0	U	0	0	U	0	-0

as of 31 December 2012

(in million Euro)									
Residual			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposur	es (long) net of cash short	ECT POSITIONS positions of sovereign del is a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
-	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	1	0	0	0	0	0	0	0	0
[1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	Hong Kong	0	0	0	0	0	0	0	0
[3Y - 5Y]	Tiong Kong	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Japan	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
		35	0 35	0	0	0	0 0	0	0
<u>[0-3M]</u> [3M-1Y]	1	875	35 875	35 875	0	0	0	0	0
[1Y - 2Y]	1	0	0	0	0	0	0	0	0
[11 - 21] [2Y - 3Y]		609	582	609	27	0	0	0	0
[3Y - 5Y]	U.S.	1.238	1.234	1.238	4	0	0	0	-19
[5Y - 10Y]	1	64	0	64	64	0	0	0	0
[10Y - more]	1	0	0	0	0	0	0	0	0
Total	1	2.821	2.726	2.821	95	0	0	0	-19
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		25	25	25	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Switzerland	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]	l	0	0	0	0	0	0	0	0
[10Y - more]		41	41	41	0	0	0	0	0
Total		66	66	66	0	0	0	0	0

as of 31 December 2012

(in million Euro)									
Residual		GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) ⁽¹⁾		(gross exposur	es (long) net of cash short	ECT POSITIONS positions of sovereign del is a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Maturity ↓	Country / Region		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		3	3	3	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Other	0	0	0	0	0	0	0	0
[2Y - 3Y]	advanced	0	0	0	0	0	0	0	0
[3Y - 5Y]	economies non	0	0	0	0	0	0	0	0
[5Y - 10Y]	EEA	0	0	0	0	0	0	0	0
[10Y - more]		1	1	1	0	0	0	0	0
Total		4	4	4	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	Other Central	0	0	0	0	0	0	0	0
[1Y - 2Y]	and Eastern	0	0	0	0	0	0	0	0
[2Y - 3Y] [3Y - 5Y]	Europe	0	0	0	0	0	0	0	0
[5Y - 10Y]	countries non	6	6	6	0	0	0	0	0
[10Y - more]	EEA	0	0	0	0	0	0	0	0
Total		13	13	13	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	1	0	0	0	0	0	0	0	0
[1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	Middle East	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		1	1	1	0	0	0	0	0
[3M - 1Y]	Latin America and the Caribbean	47	47	47	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]	1	0	0	0	0	0	0	0	0
[10Y - more] Total	1	2 50	2 50	2 50	0	0	0	0	0
TUtal		50	50	50	0	U	U	U	U

as of 31 December 2012

(in million Euro)									
Residual			T LONG EXPOSURES te gross of provisions) ⁽¹⁾	(gross exposur	es (long) net of cash short	ECT POSITIONS positions of sovereign del is a maturity matching) ⁽¹⁾		DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Maturity ↓	Country / Region		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	A (0	0	0	0	0	0	0	0
[3Y - 5Y]	Africa	0	0	0	0	0	0	0	0
[5Y - 10Y]	1	0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	l	0	0	0	0	0	0	0	0
[1Y - 2Y]	l	0	0	0	0	0	0	0	0
[2Y - 3Y]	Others	0	0	0	0	0	0	0	0
[3Y - 5Y]	Culoro	0	0	0	0	0	0	0	0
[5Y - 10Y]	l	0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

TOTAL EEA 30	31.100	20.525	30.726	4.444	109	5.648	1.451	-9
	011100	201020	001120			01010		Ũ

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 <u>does not include</u> exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.

as of 30 June 2013

(in million Euro)			CT LONG EXPOSURES le gross of provisions) ⁽¹⁾	(gross exposures	(long) net of cash short po	ECT POSITIONS ositions of sovereign debt a maturity matching) ⁽¹⁾	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)	
Residual Maturity ↓	Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more]	Austria	0 0 0 27 73 19	0 0 0 0 0 21 0	0 0 0 27 73 19	0 0 0 0 27 0 19	0 0 0 0 0 0	0 0 0 0 0 52 0	0 0 0 0 0 0 0	0 0 0 -1 0 0
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more]	Belgium	119 0 10 0 100 39 21 0	21 0 0 0 0 0 0 0	119 0 10 0 100 39 21 0	46 0 10 0 10 10 21 0	0 0 0 0 0 0 0 0	52 0 0 0 90 29 0 0	0 0 0 0 0 0 0 0	-1 0 0 0 0 0 0 0
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more]	Bulgaria	170 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	170 0 0 0 0 0 0 0 0	51 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	119 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more] Total	Cyprus	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0

as of 30 June 2013

(in million Euro)									
			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt a maturity matching) ⁽¹⁾	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Czech Republic	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]	4	1	0	1	0	0	1	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		1	0	1	0	0	1	0	0
[0-3M]	-	0	0	0	0	0	0	0	0
[<u>3M - 1Y</u>]	4	0	0	0	0	0	0	0	0
[1Y-2Y]	4	0	0	0	0	0	0	0	0
[<u>2Y</u> - <u>3Y</u>] [3Y - 5Y]	Denmark	0	0	0	0	0	0	0	0
[5Y - 10Y]	-	0	0	0	0	0	0	0	0
[10Y - more]	1	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	1	0	0	0	0	0	0	0	0
[1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	Ectopia	0	0	0	0	0	0	0	0
[3Y - 5Y]	Estonia	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]	4	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]	4	0	0	0	0	0	0	0	0
[3M - 1Y]	4	0	0	0	0	0	0	0	0
[1Y - 2Y]	4	0	0	0	0	0	0	0	0
[2Y - 3Y]	Finland	0	0	0	0	0	0	0	0
[3Y - 5Y]	4	0	0	0	0	0	0	0	0
[5Y - 10Y]	4	37	0	37	37	0	0	0	0
[10Y - more]	4	0 37	0	0	0	0	0	0	0
Total		31	0	37	37	0	0	0	0

as of 30 June 2013

(in million Euro)									¥ :
			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt a maturity matching) ⁽¹⁾	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	1	2	2	2	0	0	0	0	0
[1Y - 2Y]]	0	0	0	0	0	0	0	0
[2Y - 3Y]	France	51	25	51	16	0	10	0	0
[3Y - 5Y]	Trance	35	0	35	35	0	0	0	0
[5Y - 10Y]		45	0	17	0	0	17	0	0
[10Y - more]		153	143	153	0	0	10	0	0
Total		286	170	258	51	0	37	0	0
[0 - 3M]		961	776	943	0	0	167	44	0
[3M - 1Y]		1.933	1.194	1.892	76	0	622	10	0
[1Y - 2Y]		2.340	1.439	2.279	290	0	550	76	0
[2Y - 3Y]	Germany	3.592	1.714	3.469	912	0	844	45	0
[3Y - 5Y]		3.888	1.191	3.821	1.316	0	1.314	76	0
[5Y - 10Y]	4	5.077	2.024	5.047	1.315	0	1.708	541	0
[10Y - more]		13.144	12.805	13.144	139	102	98	247	0
Total		30.935	21.143	30.595	4.048	102	5.303	1.039	0
[0-3M]	4	0	0	0	0	0	0	0	0
[<u>3M - 1Y</u>]	1	0	0	0	0	0	0	0	0
[1Y - 2Y] [2Y - 3Y]	1	0	0	0	0	0	0	0	0
[3Y - 5Y]	Greece	0	0	0	0	0	0	0	0
[5Y - 10Y]	1	0	0	0	0	0	0	0	0
[10Y - more]	1	0	0	0	0	0	0	0	0
Total	1	0	0	0	0	0	0	<u> </u>	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	1	0	0	0	0	0	0	0	0
[1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	Hundon	0	0	0	0	0	0	0	0
[3Y - 5Y]	Hungary	2	0	2	0	0	2	0	0
[5Y - 10Y]]	0	0	0	0	0	0	0	0
[10Y - more]]	0	0	0	0	0	0	0	0
Total		2	0	2	0	0	2	0	0

as of 30 June 2013

(in million Euro)									
Residual			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposure	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt a maturity matching) ⁽¹⁾	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Maturity ↓	Country / Region		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	1	0	0	0	0	0	0	0	0
[1Y - 2Y]]	0	0	0	0	0	0	0	0
[2Y - 3Y]	Iceland	0	0	0	0	0	0	0	0
[3Y - 5Y]	locialia	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]	1	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]	4	0	0	0	0	0	0	0	0
[<u>3M - 1Y</u>] [<u>1Y - 2Y</u>]	-	0	0	0	0	0	0	0	0
[11 - 21] [2Y - 3Y]	1	0	0	0	0	0	0	0	0
[3Y - 5Y]	Ireland	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]	1	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]	1	25	0	25	0	0	25	0	0
[3M - 1Y]]	25	0	25	25	0	0	0	0
[1Y - 2Y]]	131	0	131	80	0	51	0	0
[2Y - 3Y]	Italy	67	0	67	47	0	20	0	-1
[3Y - 5Y]	nary	0	0	0	0	0	0	0	-1
[5Y - 10Y]	4	4	0	4	0	0	4	0	0
[10Y - more]	4	4	0	4	0	0	4	0	0
Total		256	0	256	152	0	104	0	-2
[0-3M]	4	0	0	0	0	0	0	0	0
[3M - 1Y]	4	1	0	1	0	0	1	0	0
[1Y-2Y]	1	0	0	0	0	0	0 0	0	0
[2Y - 3Y] [3Y - 5Y]	Latvia	0	0	0	0	0	0	0	0
[3Y - 5Y] [5Y - 10Y]	1	0	0	0	0	0	0	0	0
[10Y - more]	1	0	0	0	0	0	0	0	0
Total	1	1	0	1	0	0	1	0	0
iotai			0		U	0		0	0

as of 30 June 2013

(in million Euro)									<u> </u>
			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposure:	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt a maturity matching) ⁽¹⁾	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Liechtenstein	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]	-	0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]	-	0	0	0	0	0	0	0	0
[3M - 1Y]	-	0	0	0	0	0	0	0	0
[<u>1Y - 2Y</u>] [<u>2Y - 3Y</u>]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Lithuania	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0 0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]	1	0	0	0	0	0	0	0	0
[1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	Luxembourg	0	0	0	0	0	0	0	0
[3Y - 5Y]	Luxembourg	0	0	0	0	0	0	0	0
[5Y - 10Y]]	58	0	58	15	0	42	0	0
[10Y - more]	1	29	0	29	0	0	29	0	0
Total		87	0	87	15	0	71	0	0
[0-3M]	4	0	0	0	0	0	0	0	0
[3M - 1Y]	4	0	0	0	0	0	0	0	0
[1Y-2Y]	4	0	0	0	0	0	0	0	0
[2Y-3Y]	Malta	0	0	0	0	0	0	0	0
[<u>3Y - 5Y</u>]	4	0	0	0	0	0	0	0	0
[5Y - 10Y]	4	0	0	0	0	0	0	0	0
[10Y - more]	1	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

as of 30 June 2013

(in million Euro)									
			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposures	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt a maturity matching) ⁽¹⁾	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		5	0	5	5	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Netherlands	0	0	0	0	0	0	0	0
[3Y - 5Y]	rothonando	72	0	72	5	0	66	0	-0
[5Y - 10Y]		51	0	51	0	0	51	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		128	0	128	10	0	117	0	-0
[0-3M]		0	0	0	0	0	0	0	0
[<u>3M - 1Y]</u> [<u>1Y - 2Y</u>]		0	0	0	0	0	0	0	0
[11 - 21] [2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Norway	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	<u> </u>
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Poland	9	0	9	0	0	9	0	0
[3Y - 5Y]		1	0	1	0	0	1	0	0
[5Y - 10Y]		12	0	12	0	0	12	0	0
[10Y - more]		7	0	7	0	0	7	0	0
Total		29	0	29	0	0	29	0	0
[0-3M]		0	0	0	0	0	0	0	0
[<u>3M - 1Y]</u> [<u>1Y - 2Y</u>]		0	0	0	0	0	0	0	0
[1Y - 2Y] [2Y - 3Y]		3	0	3	0	0	3	0	0
[3Y - 5Y]	Portugal	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		3	0	3	0	0	3	0	0

as of 30 June 2013

(in million Euro)									¥ :
			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposure:	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt a maturity matching) ⁽¹⁾	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Romania	0	0	0	0	0	0	0	0
[3Y - 5Y]	Romania	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		26	0	26	26	0	0	0	0
[2Y - 3Y]	Slovakia	16	0	16	16	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		1	0	1	1	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total [0 - 3M]		43 0	0 0	43 0	43	0	0 0	0	0
[0 - 3M] [3M - 1Y]	1	0	0	0	0	0	0	0	0
[1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	1	0	0	0	0	0	0	0	0
[3Y - 5Y]	Slovenia	0	0	0	0	0	0	0	0
[5Y - 10Y]	1	0	0	0	0	0	0	0	0
[10Y - more]	1	0	0	0	0	0	0	0	0
Total	1	0 0	0	0	Ŭ.	0	0	Ő	0
[0-3M]		8	8	8	0	0	0	0	0
[3M - 1Y]	1	71	41	71	0	0	30	0	0
[1Y - 2Y]]	186	166	186	0	0	20	0	0
[2Y - 3Y]	Spain	49	49	49	0	0	0	0	2
[3Y - 5Y]	Spain	303	221	303	40	0	42	0	-6
[5Y - 10Y]		297	278	297	0	0	19	0	0
[10Y - more]	l	150	150	150	0	0	0	0	0
Total		1.064	913	1.064	40	0	111	0	-4

as of 30 June 2013

(in million Euro)									
			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposure:	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt a maturity matching) ⁽¹⁾	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Sweden	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]	_	0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
		0 23	0 23	0 23	0	0	0 0	0	0
<u>[0-3M]</u> [3M-1Y]			23	23 7	0	0	0	0	0
[1Y - 2Y]		18	18	18	0	0	0	0	0
[2Y - 3Y]	-	0	0	0	0	0	0	0	0
[3Y - 5Y]	United Kingdom	0	0	0	0	0	0	0	0
[5Y - 10Y]		8	8	8	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		56	56	56	0	0	0	0	0
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Australia	0	0	0	0	0	0	0	0
[3Y - 5Y]	-	0	0	0	0	0	0	0	0
[5Y - 10Y]	-	0	0	0	0	0	0	0	0
[10Y - more] Total	1	0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	-0
[1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Canada	0	0	0	0	0	0	0	0
[5Y - 10Y]	1	0	0	0	0	0	0	0	0
[10Y - more]	1	0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	-0

as of 30 June 2013

(in million Euro)									
			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposure:	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt a maturity matching) ⁽¹⁾	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: Ioans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Hong Kong	0	0	0	0	0	0	0	0
[3Y - 5Y]	i long i long	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more] Total		0	0	0	0	0	0	0	0
[0 - 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
[1Y - 2Y]		0	0	0	0	0	0	0	0
[11 - 21] [2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]	Japan	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]		485	485	485	0	0	0	0	0
[3M - 1Y]		99	99	99	0	0	0	0	0
[1Y - 2Y]		25	18	25	7	0	0	0	0
[2Y - 3Y]	U.S.	1.112	1.092	1.112	20	0	0	0	0
[3Y - 5Y]		141	137	141	4	0	0	0	-10
[5Y - 10Y]		62 0	0	62 0	62 0	0	0 0	0	0
[10Y - more] Total		1.925	1.832	1.925	93	0	0	0	-10
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		24	24	24	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Osuite a dana d	0	0	0	0	0	0	0	0
[3Y - 5Y]	Switzerland	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		41	41	41	0	0	0	0	0
Total		65	65	65	0	0	0	0	0

as of 30 June 2013

(in million Euro)									
			CT LONG EXPOSURES ue gross of provisions) ⁽¹⁾	(gross exposures	s (long) net of cash short po	ECT POSITIONS ositions of sovereign debt a maturity matching) ⁽¹⁾	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Residual Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0-3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	Other	0	0	0	0	0	0	0	0
[2Y - 3Y]	advanced	0	0	0	0	0	0	0	0
[3Y - 5Y]	economies non	0	0	0	0	0	0	0	0
[5Y - 10Y]	EEA	0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0-3M]	-	0	0	0	0	0	0	0	0
<u>[3M - 1Y]</u> [1Y - 2Y]	Other Central	0	0 6	0 6	0	0	0	0	0
[11 - 21] [2Y - 3Y]	and eastern	0	0	0	0	0	0	0	0
[3Y - 5Y]	Europe	0	0	0	0	0	0	0	0
[5Y - 10Y]	countries non	6	6	6	0	0	0	0	0
[10Y - more]	EEA	1	1	1	0	0	0	0	0
Total		13	13	13	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]	Middle East	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		1	1	1	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y-2Y]	Latin America	0	0	0	0	0	0	0	0
[2Y - 3Y]	and the	0	0	0	0	0	0	0	0
[3Y - 5Y]	Caribbean	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0
[10Y - more]		2	2	2	0	0	0	0	0
Total		3	3	3	0	0	0	0	0

as of 30 June 2013

(in million Euro)									
Residual			T LONG EXPOSURES the gross of provisions) ⁽¹⁾		(long) net of cash short po	ECT POSITIONS ositions of sovereign debt a maturity matching) ⁽¹⁾	to other counterpaties only	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES ⁽¹⁾	INDIRECT SOVEREIGN EXPOSURES ⁽³⁾ (on and off balance sheet)
Maturity ↓	Country / Region		of which: loans and advances		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (FVO)	of which: Financial assets held for trading ⁽²⁾	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	A (0	0	0	0	0	0	0	0
[3Y - 5Y]	Africa	0	0	0	0	0	0	0	0
[5Y - 10Y]	1	0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0
[0 - 3M]		0	0	0	0	0	0	0	0
[3M - 1Y]]	0	0	0	0	0	0	0	0
[1Y - 2Y]	1	0	0	0	0	0	0	0	0
[2Y - 3Y]	Others	0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]	1	0	0	0	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0

TOTAL EEA 30	33.216	22.302	32.848	4.493	102	5.950	1.039	-7

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 <u>does not include</u> exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.

Explanatory footnotes

6. RWA

DE026 Landesbank Hessen-Thüringen GZ, Frankfurt

	31.12.2012	30.06.2013
RWA for credit risk	52.125	49.737
RWA Securitisation and re-securitisations	2.830	2.459
RWA Other credit risk	49.295	47.278
RWA for market risk	5.275	6.638
RWA for operational risk	3.550	3.863
RWA Transitional floors	0	0
RWA Other	0	0
Total RWA ⁽¹⁾	60.950	60.238

Explanatory footnotes