1. CAPITAL

DE026
Landesbank Hessen-Thüringen GZ, Frankfurt

Capital position CRD3 rules	31.12.2012		30.06.2013		References to COREP reporting
	Million EUR	% RWA	Million EUR	% RWA	
A) Common equity before deductions (Original own funds <u>without hybrid instruments and government support measures other than ordinary shares</u>) (+)	6.934		7.254		*COREP CA 1.1 without Hybrid instruments and government support measures other than ordinary shares*
Of which: adjustment to valuation differences in other AFS assets [(1)] (-/+)	0		0		*Prudential filters for regulatory capital (COREP line 1.1.2.6.06)*
B) Deductions from common equity (Elements deducted from original own funds) (-)	-265		-361		*COREP CA 1.3.T1* (negative amount)*
Of which: IRB provision shortfall and IRB equity expected loss amounts (before tax) (-)	-113		-204		*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)	**6.669**	**10,9%**	**6.893**	**11,4%**	
Of which: ordinary shares subscribed by government	0		0		*Paid up ordinary shares subscribed by government*
D) CoCos issued before 30 June 2012 according to EBA Common Term Sheet (+)	0		0		*EBA/REC/2011/1*
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 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*
H) Tier 1 Capital (F+G)	**7.722**	**12,7%**	**7.846**	**13,0%**	*COREP CA 1.4 = COREP CA 1.1 + COREP CA 1.3.T1* (negative amount)*
I) RWA	60.950		60.238		
CRR / CRDIV memo items					
Common Equity instruments under A) not eligible as CET1 (under CRR)	0		0		*Articles 26(1) point (c) and 26(2) of CRR*
Adjustments to Minority Interests	0		0		*Article 84 of CRR*
DTAs that rely on future profitability (net of associated DTL)	210		210		*Articles 36(1) point (c) and 38 of CRR [new COREP CA4 lines {1.2 + 1.3 - 2.2.1 - 2.2.2}]*
Holdings of CET1 capital instruments of financial sector entities: reciprocal cross holdings, non significant and significant investments	0		8		*Articles 36(1) point (g), (h) and (i), 43, 44 and 45 of CRR*
RWA for Credit Value Adjustment Risk (CVA)	974		1.054		*Articles 381 to 386 of CRR*

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.

Explanatory footnotes

All couterparty countries		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Landesbank Hessen-Thüringen GZ, Frankfurt	**Central banks and central governments**		29.715	-	-	-	17.510	-	962	-	-	-	261	-		-		-		-
	Institutions		12.545	10	-	-	24.445	-	2.451	-	-	-	574	-		-		-		-
	Corporates		65.907	2.911	-	-	6.691	175	33.598	-	-	-	6.286	263		637		-		41
	Corporates - Of Which: Specialised Lending		29.940	1.387	-	-	-	-	19.412	-	-	-	-	-		159		-		-
	Corporates - Of Which: SME		2.924	94	-	-	-	175	1.352	-	-	-	239	263		35		-		-
	Retail		-	-	5.402	64	1.755	24	-	-	1.990	-	686	30		-		28		12
	Retail - Secured on real estate property	37,9%	-	-	3.708	25	1.475	18	-	-	1.157	-	589	28		-		2		5
	Retail - Secured on real estate property - Of Which: SME	37,8%	-	-	886	8	151	-	-	-	314	-	39	2		-		1		-
	Retail - Secured on real estate property - Of Which: non-SME	38,1%	-	-	2.822	17	1.324	18	-	-	843	-	550	26		-		1		5
	Retail - Qualifying Revolving		-	-	545	4	-	-	-	-	50	-	-	-		-		0		-
	Retail - Other Retail		-	-	1.149	35	280	6	-	-	783	-	97	2		-		25		8
	Retail - Other Retail - Of Which: SME		-	-	642	18	1	-	-	-	396	-	-	-		-		15		-
	Retail - Other Retail - Of Which: non-SME		-	-	507	17	279	6	-	-	387	-	97	2		-		10		8
	Equity		183	-	-	-	1.035	-	543	-	-	-	1.035	-		-		-		-
	Securitisation		977	-	3.972	-	1.392	-	658	-	1.445	-	727	-		-		-		-
	Other non-credit obligation assets		538	-	-	-	79	-	538	-	-	-	79	-		-		-		-
	TOTAL		**109.865**	**2.921**	**9.374**	**64**	**52.907**	**199**	**38.749**	**0**	**3.435**	**0**	**9.648**	**293**	**-**	**637**	**-**	**28**	**-**	**53**
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-

Notes and definitions

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

Counterparty Country (1)		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Germany	**Central banks and central governments**		27.036	-	-	-	440	-	1	-	-	-	0	-		-		-		-
	Institutions		1.292	-	-	-	18.878	-	217	-	-	-	7	-		-		-		-
	Corporates		10.350	1.712	-	-	1.272	12	7.826	-	-	-	653	12		436		-		1
	Corporates - Of Which: Specialised Lending		9.965	475	-	-	-	-	6.449	-	-	-	-	-		63		-		-
	Corporates - Of Which: SME		375	24	-	-	-	-	232	-	-	-	-	12		8		-		-
	Retail		-	-	3.698	57	1.275	22	-	-	1.052	-	392	18		-		21		11
	Retail - Secured on real estate property	37,9%	-	-	2.537	25	1.042	18	-	-	702	-	345	17		-		2		5
	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		5
	Retail - Qualifying Revolving		-	-	540	2	-	-	-	-	50	-	-	-		-		-		-
	Retail - Other Retail		-	-	621	30	233	4	-	-	300	-	47	1		-		19		6
	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		6
	Equity		16	-	-	-	284	-	60	-	-	-	246	-		-		-		-
	Securitisation		375	-	2.158	-	695	-	438	-	883	-	175	-		-		-		-
	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**	**-**	**11**
	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

Counterparty Country [1]		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
U.S.	**Central banks and central governments**		468	-	-	-	-	-	37	-	-	-	-	-		-		-		-
	Institutions		2.601	-	-	-	836	-	519	-	-	-	167	-		-		-		-
	Corporates		7.024	38	-	-	51	132	5.870	-	-	-	51	198		15		-		-
	Corporates - Of Which: Specialised Lending		6.846	31	-	-	-	-	5.752	-	-	-	-	-		8		-		-
	Corporates - Of Which: SME		49	-	-	-	-	-	68	-	-	-	-	198		-		-		-
	Retail		-	-	3	-	-	-	-	-	1	-	-	-		-		-		-
	Retail - Secured on real estate property	82,0%	-	-	2	-	-	-	-	-	1	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	82,0%	-	-	2	-	-	-	-	-	1	-	-	-		-		-		-
	Retail - Qualifying Revolving		-	-	1	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Equity		0	-	-	-	93	-	0	-	-	-	93	-		-		-		-
	Securitisation		4	-	522	-	22	-	2	-	88	-	19	-		-		-		-
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	TOTAL		**10.097**	**38**	**525**	**0**	**1.002**	**132**	**6.429**	**0**	**89**	**0**	**331**	**198**	**-**	**15**	**-**	**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

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Counterparty Country [1]		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
United Kingdom	**Central banks and central governments**		347	-	-	-	-	-	26	-	-	-	-	-		-		-		-
	Institutions		1.284	-	-	-	2	-	233	-	-	-	0	-		-		-		-
	Corporates		2.692	270	-	-	176	5	1.389	-	-	-	135	5		56		-		3
	Corporates - Of Which: Specialised Lending		2.645	186	-	-	-	-	1.199	-	-	-	-	-		45		-		-
	Corporates - Of Which: SME		42	-	-	-	-	-	19	-	-	-	-	5		-		-		-
	Retail		-	-	8	-	-	-	-	-	2	-	-	-		-		-		-
	Retail - Secured on real estate property	73,0%	-	-	4	-	-	-	-	-	1	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	72,0%	-	-	4	-	-	-	-	-	1	-	-	-		-		-		-
	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail		-	-	4	-	-	-	-	-	1	-	-	-		-		-		-
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	1	-	-	-	-	-	-	-	-	-		-		-		-
	Equity		0	-	-	-	0	-	0	-	-	-	0	-		-		-		-
	Securitisation		576	-	647	-	330	-	90	-	93	-	172	-		-		-		-
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	TOTAL		**4.898**	**270**	**655**	**0**	**508**	**5**	**1.738**	**0**	**95**	**0**	**307**	**5**	**-**	**56**	**-**	**0**	**-**	**3**
	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

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** As explained in the Guidelines

Counterparty Country [1]		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
France	**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	-	-	-	-	-		-		-		-
	Retail		-	-	1	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Qualifying Revolving		-	-	1	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Equity		47	-	-	-	-	-	175	-	-	-	-	-		-		-		-
	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 *		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-

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

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Counterparty Country [1]		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Spain	**Central banks and central governments**		1.138	-	-	-	-	-	740	-	-	-	-	-		-		-		-
	Institutions		323	-	-	-	0	-	50	-	-	-	0	-		-		-		-
	Corporates		954	22	-	-	-	-	804	-	-	-	-	-		6		-		-
	Corporates - Of Which: Specialised Lending		954	10	-	-	-	-	804	-	-	-	-	-		-		-		-
	Corporates - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail		-	-	3	-	-	-	-	-	2	-	-	-		-		-		-
	Retail - Secured on real estate property	55,0%	-	-	1	-	-	-	-	-	1	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: SME	55,0%	-	-	1	-	-	-	-	-	1	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Qualifying Revolving		-	-	1	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail		-	-	1	-	-	-	-	-	1	-	-	-		-		-		-
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	1	-	-	-	-	-	-	-	-	-		-		-		-
	Equity		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	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 *		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-

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

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** As explained in the Guidelines

Counterparty Country [1]		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Luxembourg	**Central banks and central governments**		22	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Institutions		243	-	-	-	-	-	39	-	-	-	-	-		-		-		-
	Corporates		1.632	130	-	-	0	-	1.077	-	-	-	0	-		7		-		-
	Corporates - Of Which: Specialised Lending		1.632	29	-	-	-	-	1.076	-	-	-	-	-		7		-		-
	Corporates - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Equity		4	-	-	-	65	-	14	-	-	-	65	-		-		-		-
	Securitisation		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	TOTAL		**1.901**	**130**	**0**	**0**	**65**	**0**	**1.130**	**0**	**0**	**0**	**65**	**0**	**-**	**7**	**-**	**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

Counterparty Country [1]		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Switzerland	**Central banks and central governments**		1	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Institutions		367	-	-	-	-	-	69	-	-	-	-	-		-		-		-
	Corporates		141	4	-	-	2	-	90	-	-	-	2	-		4		-		-
	Corporates - Of Which: Specialised Lending		141	3	-	-	-	-	88	-	-	-	-	-		2		-		-
	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%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	77,0%	-	-	8	-	-	-	-	-	2	-	-	-		-		-		-
	Retail - Qualifying Revolving		-	-	1	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail		-	-	8	-	-	-	-	-	2	-	-	-		-		-		-
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	3	-	-	-	-	-	2	-	-	-		-		-		-
	Equity		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	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

Counterparty Country [1]		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Netherlands	**Central banks and central governments**		11	-	-	-	-	-	1	-	-	-	-	-		-		-		-
	Institutions		544	-	-	-	-	-	100	-	-	-	-	-		-		-		-
	Corporates		513	74	-	-	-	-	385	-	-	-	-	-		-		-		-
	Corporates - Of Which: Specialised Lending		513	74	-	-	-	-	385	-	-	-	-	-		-		-		-
	Corporates - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Equity		-	-	-	-	15	-	-	-	-	-	15	-		-		-		-
	Securitisation		-	-	-	-	161	-	-	-	-	-	133	-		-		-		-
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	TOTAL		**1.067**	**74**	**0**	**0**	**176**	**0**	**486**	**0**	**0**	**0**	**148**	**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

Counterparty Country [1]		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Sweden	**Central banks and central governments**		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Institutions		717	-	-	-	-	-	71	-	-	-	-	-		-		-		-
	Corporates		364	3	-	-	-	-	288	-	-	-	-	-		0		-		-
	Corporates - Of Which: Specialised Lending		364	-	-	-	-	-	288	-	-	-	-	-		-		-		-
	Corporates - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Qualifying Revolving		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Equity		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Securitisation		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	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 *		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-

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

Counterparty Country [1]		LTV % ** (as of 31/12/2012)	Exposure values (as of 31/12/2012) **						RWA (as of 31/12/2012) **						Value adjustments and provisions (as of 31/12/2012) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Austria	**Central banks and central governments**		83	-	-	-	-	-	12	-	-	-	-	-		-		-		-
	Institutions		643	-	-	-	-	-	157	-	-	-	-	-		-		-		-
	Corporates		183	-	-	-	6	-	170	-	-	-	6	-		-		-		-
	Corporates - Of Which: Specialised Lending		183	-	-	-	-	-	164	-	-	-	-	-		-		-		-
	Corporates - Of Which: SME		0	-	-	-	-	-	0	-	-	-	-	-		-		-		-
	Retail		-	-	5	-	-	-	-	-	2	-	-	-		-		-		-
	Retail - Secured on real estate property	70,0%	-	-	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	-	-	-	-	-	1	-	-	-		-		-		-
	Retail - Qualifying Revolving		-	-	1	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail		-	-	2	-	-	-	-	-	1	-	-	-		-		-		-
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Equity		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Securitisation		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	TOTAL		**909**	**0**	**5**	**0**	**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

All couterparty countries		LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Landesbank Hessen-Thüringen GZ, Frankfurt	**Central banks and central governments**		21.139	-	-	-	17.973	-	1.077	-	-	-	231	-		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		-		70
	Corporates - Of Which: Specialised Lending		29.801	2.018	-	-	-	-	18.893	-	-	-	-	-		370		-		-
	Corporates - Of Which: SME		2.973	106	-	-	-	151	1.467	-	-	-	148	227		122		-		43
	Retail		-	-	5.160	107	1.683	53	-	-	1.849	-	649	31		-		25		23
	Retail - Secured on real estate property	38,1%	-	-	3.525	63	1.366	47	-	-	1.232	-	569	30		-		6		17
	Retail - Secured on real estate property - Of Which: SME	37,8%	-	-	611	24	91	2	-	-	363	-	40	2		-		2		-
	Retail - Secured on real estate property - Of Which: non-SME	38,5%	-	-	2.914	39	1.275	45	-	-	869	-	529	28		-		4		17
	Retail - Qualifying Revolving		-	-	799	3	-	-	-	-	60	-	-	-		-		1		-
	Retail - Other Retail		-	-	836	41	317	5	-	-	557	-	80	1		-		18		6
	Retail - Other Retail - Of Which: SME		-	-	267	25	1	-	-	-	241	-	0	-		-		11		0
	Retail - Other Retail - Of Which: non-SME		-	-	569	16	316	5	-	-	316	-	80	1		-		8		6
	Equity		237	-	-	-	1.013	-	661	-	-	-	1.036	-		-		-		-
	Securitisation		1.056	-	3.867	-	1.009	-	523	-	1.293	-	643	-		-		-		-
	Other non-credit obligation assets		1.438	-	-	-	60	-	1.438	-	-	-	76	-		-		-		-
	TOTAL		**97.644**	**3.397**	**9.027**	**107**	**47.520**	**204**	**38.473**	**0**	**3.142**	**0**	**7.865**	**258**	**-**	**838**	**-**	**25**	**-**	**93**
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-

Notes and definitions

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

Counterparty Country [1]		LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Germany	**Central banks and central governments**		18.553	-	-	-	551	-	1	-	-	-	0	-		-		-		-
	Institutions		1.176	-	-	-	15.379	-	193	-	-	-	7	-		-		-		-
	Corporates		10.068	2.023	-	-	1.265	32	7.943	-	-	-	683	33		562		-		5
	Corporates - Of Which: Specialised Lending		9.630	833	-	-	-	-	6.526	-	-	-	-	-		128		-		-
	Corporates - Of Which: SME		410	28	-	-	-	-	277	-	-	-	-	33		6		-		-
	Retail		-	-	3.783	78	908	24	-	-	1.055	-	256	6		-		25		23
	Retail - Secured on real estate property	57,1%	-	-	2.586	46	674	20	-	-	703	-	210	5		-		6		17
	Retail - Secured on real estate property - Of Which: SME	63,3%	-	-	451	18	-	-	-	-	208	-	-	-		-		2		-
	Retail - Secured on real estate property - Of Which: non-SME	50,9%	-	-	2.135	28	674	20	-	-	495	-	210	5		-		4		17
	Retail - Qualifying Revolving		-	-	585	2	-	-	-	-	59	-	-	-		-		1		-
	Retail - Other Retail		-	-	612	30	234	4	-	-	292	-	46	1		-		18		6
	Retail - Other Retail - Of Which: SME		-	-	197	18	-	-	-	-	113	-	-	-		-		10		0
	Retail - Other Retail - Of Which: non-SME		-	-	416	12	234	4	-	-	179	-	46	1		-		8		6
	Equity		17	-	-	-	260	-	63	-	-	-	226	-		-		-		-
	Securitisation		397	-	2.152	-	505	-	267	-	854	-	137	-		-		-		-
	Other non-credit obligation assets		1.438	-	-	-	60	-	1.438	-	-	-	76	-		-		-		-
	TOTAL		**31.649**	**2.023**	**5.935**	**78**	**18.929**	**56**	**9.904**	**0**	**1.909**	**0**	**1.386**	**39**	**-**	**562**	**-**	**25**	**-**	**28**
	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

Counterparty Country [1]		LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
U.S.	**Central banks and central governments**		325	-	-	-	-	-	26	-	-	-	-	-		-		-		-
	Institutions		1.989	-	-	-	701	-	413	-	-	-	140	-		-		-		-
	Corporates		6.540	42	-	-	0	99	4.684	-	-	-	0	99		14		-		34
	Corporates - Of Which: Specialised Lending		6.443	41	-	-	-	-	4.684	-	-	-	-	-		14		-		-
	Corporates - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	99		-		-		-
	Retail		-	-	3	-	-	-	-	-	1	-	-	-		-		-		-
	Retail - Secured on real estate property	75,0%	-	-	2	-	-	-	-	-	1	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	75,0%	-	-	2	-	-	-	-	-	1	-	-	-		-		-		-
	Retail - Qualifying Revolving		-	-	1	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Other Retail		-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Other Retail - Of Which: SME		-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Equity		0	-	-	-	90	-	0	-	-	-	90	-		-		-		-
	Securitisation		1	-	414	-	6	-	1	-	37	-	3	-		-		-		-
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	TOTAL		**8.854**	**42**	**417**	**0**	**797**	**99**	**5.123**	**0**	**38**	**0**	**233**	**99**	**-**	**14**	**-**	**0**	**-**	**34**
	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

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Counterparty Country [1]		LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
United Kingdom	**Central banks and central governments**		649	-	-	-	-	-	61	-	-	-	-	-		-		-		-
	Institutions		1.149	-	-	-	5	-	209	-	-	-	1	-		-		-		-
	Corporates		2.388	253	-	-	168	4	1.140	-	-	-	130	4		86		-		3
	Corporates - Of Which: Specialised Lending		2.343	174	-	-	-	-	959	-	-	-	-	-		68		-		-
	Corporates - Of Which: SME		40	-	-	-	-	-	18	-	-	-	-	4		-		-		-
	Retail		-	-	5	0	-	-	-	-	1	-	-	-		-		0		-
	Retail - Secured on real estate property	72,0%	-	-	4	0	-	-	-	-	1	-	-	-		-		0		-
	Retail - Secured on real estate property - Of Which: SME	100,0%	-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	71,0%	-	-	4	0	-	-	-	-	1	-	-	-		-		0		-
	Retail - Qualifying Revolving		-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Other Retail		-	-	1	0	-	-	-	-	0	-	-	-		-		0		-
	Retail - Other Retail - Of Which: SME		-	-	0	0	-	-	-	-	0	-	-	-		-		0		-
	Retail - Other Retail - Of Which: non-SME		-	-	1	-	-	-	-	-	0	-	-	-		-		-		-
	Equity		0	-	-	-	0	-	0	-	-	-	0	-		-		-		-
	Securitisation		552	-	570	-	321	-	85	-	85	-	82	-		-		-		-
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	TOTAL		**4.737**	**253**	**575**	**0**	**495**	**4**	**1.495**	**0**	**86**	**0**	**213**	**4**	**-**	**86**	**-**	**0**	**-**	**3**
	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

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			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
France	**Central banks and central governments**		157	-	-	-	-	-	31	-	-	-	-	-		-		-		-
	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	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	64,0%	-	-	1	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Qualifying Revolving		-	-	1	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Other Retail		-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Other Retail - Of Which: SME		-	-	0	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	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**	**-**	**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

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Counterparty Country [1]		LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Spain	**Central banks and central governments**		1.037	-	-	-	-	-	809	-	-	-	-	-		-		-		-
	Institutions		318	-	-	-	0	-	64	-	-	-	0	-		-		-		-
	Corporates		890	22	-	-	-	-	986	-	-	-	-	-		15		-		-
	Corporates - Of Which: Specialised Lending		890	10	-	-	-	-	986	-	-	-	-	-		4		-		-
	Corporates - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail		-	-	2	0	-	-	-	-	1	-	-	-		-		-		-
	Retail - Secured on real estate property	68,0%	-	-	1	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: SME	77,0%	-	-	1	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	53,0%	-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Qualifying Revolving		-	-	1	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Other Retail		-	-	0	0	-	-	-	-	0	-	-	-		-		-		-
	Retail - Other Retail - Of Which: SME		-	-	-	0	-	-	-	-	0	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	0	0	-	-	-	-	0	-	-	-		-		-		-
	Equity		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Securitisation		28	-	-	-	141	-	109	-	-	-	266	-		-		-		-
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	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 *		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-

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

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Counterparty Country [1]		LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Luxembourg	**Central banks and central governments**		24	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Institutions		190	-	-	-	-	-	21	-	-	-	-	-		-		-		-
	Corporates		1.478	135	-	-	0	-	980	-	-	-	0	-		32		-		-
	Corporates - Of Which: Specialised Lending		1.478	29	-	-	-	-	980	-	-	-	-	-		9		-		-
	Corporates - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail		-	-	1	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Secured on real estate property	64,0%	-	-	1	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	64,0%	-	-	1	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Qualifying Revolving		-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Other Retail		-	-	0	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Equity		3	-	-	-	63	-	10	-	-	-	63	-		-		-		-
	Securitisation		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	TOTAL		**1.695**	**135**	**1**	**0**	**63**	**0**	**1.011**	**0**	**0**	**0**	**63**	**0**	**-**	**32**	**-**	**0**	**-**	**0**
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-

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			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Switzerland	**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		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	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	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	75,0%	-	-	8	-	-	-	-	-	2	-	-	-		-		-		-
	Retail - Qualifying Revolving		-	-	1	0	-	-	-	-	0	-	-	-		-		-		-
	Retail - Other Retail		-	-	4	-	-	-	-	-	1	-	-	-		-		-		-
	Retail - Other Retail - Of Which: SME		-	-	1	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	3	-	-	-	-	-	1	-	-	-		-		-		-
	Equity		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Securitisation		9	-	-	-	-	-	10	-	-	-	-	-		-		-		-
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	TOTAL		**421**	**4**	**13**	**0**	**2**	**0**	**140**	**0**	**4**	**0**	**2**	**0**	**-**	**0**	**-**	**0**	**-**	**0**
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-

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			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Netherlands	**Central banks and central governments**		11	-	-	-	-	-	1	-	-	-	-	-		-		-		-
	Institutions		354	-	-	-	199	-	57	-	-	-	40	-		-		-		-
	Corporates		510	76	-	-	-	-	317	-	-	-	-	-		8		-		-
	Corporates - Of Which: Specialised Lending		510	75	-	-	-	-	317	-	-	-	-	-		8		-		-
	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	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	10,0%	-	-	0	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Qualifying Revolving		-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Other Retail		-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Other Retail - Of Which: SME		-	-	0	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Equity		-	-	-	-	15	-	-	-	-	-	15	-		-		-		-
	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**	**-**	**0**
	Securitisation and re-securitisations positions deducted from capital *		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-

Notes and definitions

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			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Sweden	**Central banks and central governments**		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Institutions		638	-	-	-	-	-	61	-	-	-	-	-		-		-		-
	Corporates		234	3	-	-	-	-	170	-	-	-	-	-		1		-		-
	Corporates - Of Which: Specialised Lending		234	-	-	-	-	-	170	-	-	-	-	-		-		-		-
	Corporates - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail		-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Secured on real estate property	50,0%	-	-	0	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: SME	0,0%	-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Secured on real estate property - Of Which: non-SME	50,0%	-	-	0	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Qualifying Revolving		-	-	0	-	-	-	-	-	0	-	-	-		-		-		-
	Retail - Other Retail		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Retail - Other Retail - Of Which: non-SME		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Equity		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Securitisation		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	Other non-credit obligation assets		-	-	-	-	-	-	-	-	-	-	-	-		-		-		-
	TOTAL		**872**	**3**	**0**	**0**	**0**	**0**	**231**	**0**	**0**	**0**	**0**	**0**	**-**	**1**	**-**	**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

2. CREDIT RISK

as of 30 June 2013

DE026

Landesbank Hessen-Thüringen GZ, Frankfurt

Counterparty Country [1]		LTV % ** (as of 30/06/2013)	Exposure values (as of 30/06/2013) **						RWA (as of 30/06/2013) **						Value adjustments and provisions (as of 30/06/2013) **					
			F-IRB		A-IRB		STA		F-IRB		A-IRB		STA		F-IRB		A-IRB		STA	
			Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted	Non-defaulted	Defaulted
Austria	**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	-	-	-	-	-	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	-	-	-	-	-	1	-	-	-		-		-		-
	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

DE026

Landesbank Hessen-Thüringen GZ, Frankfurt

(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	IM	SA	IM
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

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE026
Landesbank Hessen-Thüringen GZ, Frankfurt

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: **loans and advances**	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [3] (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Austria	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]		0	0	0	0	0	0	0	0
[3Y - 5Y]		28	0	28	28	0	0	0	-1
[5Y - 10Y]		76	23	76	0	0	53	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**104**	**23**	**104**	**28**	**0**	**53**	**0**	**-1**
[0 - 3M]	Belgium	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		10	0	10	10	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0
[3Y - 5Y]		103	0	103	10	0	93	0	0
[5Y - 10Y]		12	0	12	12	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**125**	**0**	**125**	**32**	**0**	**93**	**0**	**0**
[0 - 3M]	Bulgaria	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]		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]	Cyprus	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]		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**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE026
Landesbank Hessen-Thüringen GZ, Frankfurt

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: **loans and advances**	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [3] (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Czech Republic	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]		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		**1**	**0**	**1**	**0**	**0**	**1**	**0**	**0**
[0 - 3M]	Denmark	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]		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]	Estonia	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]		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]	Finland	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]		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]		0	0	0	0	0	0	0	0
Total		**38**	**0**	**38**	**38**	**0**	**0**	**0**	**0**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE026
Landesbank Hessen-Thüringen GZ, Frankfurt

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: **loans and advances**	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [3] (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	France	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]		41	25	41	16	0	0	0	0
[3Y - 5Y]		36	0	36	36	0	0	0	0
[5Y - 10Y]		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]	Germany	1.454	1.274	1.434	0	0	160	0	0
[3M - 1Y]		1.278	836	1.200	20	5	339	68	0
[1Y - 2Y]		2.463	1.394	2.421	222	0	805	72	0
[2Y - 3Y]		2.621	1.237	2.509	417	0	855	43	0
[3Y - 5Y]		5.002	1.417	4.927	1.978	0	1.532	103	0
[5Y - 10Y]		8.605	5.920	8.558	1.248	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]	Greece	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]		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]	Hungary	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]		0	0	0	0	0	0	0	0
[3Y - 5Y]		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**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE026
Landesbank Hessen-Thüringen GZ, Frankfurt

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)
			of which: **loans and advances**		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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]	Iceland	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]		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]	Ireland	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]		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]	Italy	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]		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
Total		**231**	**0**	**231**	**151**	**0**	**80**	**0**	**-3**
[0 - 3M]	Latvia	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		1	0	1	0	0	1	0	0
[2Y - 3Y]		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		**1**	**0**	**1**	**0**	**0**	**1**	**0**	**0**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE026
Landesbank Hessen-Thüringen GZ, Frankfurt

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: **loans and advances**	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [3] (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Liechtenstein	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]		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]	Lithuania	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]		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]	Luxembourg	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]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		21	0	21	16	0	5	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**21**	**0**	**21**	**16**	**0**	**5**	**0**	**0**
[0 - 3M]	Malta	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]		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**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE026
Landesbank Hessen-Thüringen GZ, Frankfurt

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: **loans and advances**	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [3] (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Netherlands	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]		0	0	0	0	0	0	0	0
[3Y - 5Y]		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]	Norway	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]		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]	Poland	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]		9	0	9	0	0	9	0	0
[3Y - 5Y]		1	0	1	0	0	1	0	0
[5Y - 10Y]		1	0	1	0	0	1	0	0
[10Y - more]		16	0	16	0	0	16	0	0
Total		**27**	**0**	**27**	**0**	**0**	**27**	**0**	**0**
[0 - 3M]	Portugal	0	0	0	0	0	0	0	-0
[3M - 1Y]		0	0	0	0	0	0	0	-1
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	1
[3Y - 5Y]		3	0	3	0	0	3	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**	**1**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE026
Landesbank Hessen-Thüringen GZ, Frankfurt

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: **loans and advances**	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [3] (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Romania	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]		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]	Slovakia	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]		27	0	27	27	0	0	0	0
[3Y - 5Y]		16	0	16	16	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		**43**	**0**	**43**	**43**	**0**	**0**	**0**	**-0**
[0 - 3M]	Slovenia	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]		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]	Spain	34	12	34	0	0	22	0	-0
[3M - 1Y]		50	50	50	0	0	0	0	0
[1Y - 2Y]		100	100	100	0	0	0	0	0
[2Y - 3Y]		184	184	184	0	0	0	0	0
[3Y - 5Y]		273	234	273	39	0	0	0	-6
[5Y - 10Y]		338	284	338	0	0	54	0	0
[10Y - more]		154	154	154	0	0	0	0	0
Total		**1.132**	**1.017**	**1.132**	**39**	**0**	**76**	**0**	**-6**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE026
Landesbank Hessen-Thüringen GZ, Frankfurt

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: **loans and advances**	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [3] (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Sweden	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]		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]	United Kingdom	6	6	6	0	0	0	0	0
[3M - 1Y]		46	46	46	0	0	0	0	0
[1Y - 2Y]		7	7	7	0	0	0	0	0
[2Y - 3Y]		19	19	19	0	0	0	0	0
[3Y - 5Y]		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		**87**	**87**	**87**	**0**	**0**	**0**	**0**	**0**
[0 - 3M]	Australia	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]		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]	Canada	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]		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**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE026
Landesbank Hessen-Thüringen GZ, Frankfurt

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: **loans and advances**	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [3] (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Hong Kong	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]		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]	Japan	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]		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]	U.S.	35	35	35	0	0	0	0	0
[3M - 1Y]		875	875	875	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		609	582	609	27	0	0	0	0
[3Y - 5Y]		1.238	1.234	1.238	4	0	0	0	-19
[5Y - 10Y]		64	0	64	64	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**2.821**	**2.726**	**2.821**	**95**	**0**	**0**	**0**	**-19**
[0 - 3M]	Switzerland	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]		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]		41	41	41	0	0	0	0	0
Total		**66**	**66**	**66**	**0**	**0**	**0**	**0**	**0**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE026
Landesbank Hessen-Thüringen GZ, Frankfurt

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) [1]				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1]	INDIRECT SOVEREIGN EXPOSURES [3] (on and off balance sheet)
			of which: **loans and advances**		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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]	Other advanced economies non EEA	3	3	3	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]		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]		1	1	1	0	0	0	0	0
Total		**4**	**4**	**4**	**0**	**0**	**0**	**0**	**0**
[0 - 3M]	Other Central and Eastern Europe countries non EEA	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]		7	7	7	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		6	6	6	0	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**13**	**13**	**13**	**0**	**0**	**0**	**0**	**0**
[0 - 3M]	Middle East	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]		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]	Latin America and the Caribbean	1	1	1	0	0	0	0	0
[3M - 1Y]		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]		0	0	0	0	0	0	0	0
[10Y - more]		2	2	2	0	0	0	0	0
Total		**50**	**50**	**50**	**0**	**0**	**0**	**0**	**0**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 31 December 2012

DE026
Landesbank Hessen-Thüringen GZ, Frankfurt

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: **loans and advances**	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterparties only where there is a maturity matching) (1)	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)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Africa	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]		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]	Others	0	0	0	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]		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**

Notes and definitions

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

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

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

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE026
Landesbank Hessen-Thüringen GZ, Frankfurt

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) [1]				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1]	INDIRECT SOVEREIGN EXPOSURES [3] (on and off balance sheet)
			of which: **loans and advances**		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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]	Austria	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]		0	0	0	0	0	0	0	0
[3Y - 5Y]		27	0	27	27	0	0	0	-1
[5Y - 10Y]		73	21	73	0	0	52	0	0
[10Y - more]		19	0	19	19	0	0	0	0
Total		**119**	**21**	**119**	**46**	**0**	**52**	**0**	**-1**
[0 - 3M]	Belgium	0	0	0	0	0	0	0	0
[3M - 1Y]		10	0	10	10	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		100	0	100	10	0	90	0	0
[3Y - 5Y]		39	0	39	10	0	29	0	0
[5Y - 10Y]		21	0	21	21	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**170**	**0**	**170**	**51**	**0**	**119**	**0**	**0**
[0 - 3M]	Bulgaria	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]		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]	Cyprus	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]		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**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE026
Landesbank Hessen-Thüringen GZ, Frankfurt

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: **loans and advances**	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [3] (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Czech Republic	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]		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		**1**	**0**	**1**	**0**	**0**	**1**	**0**	**0**
[0 - 3M]	Denmark	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]		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]	Estonia	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]		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]	Finland	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]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		37	0	37	37	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**37**	**0**	**37**	**37**	**0**	**0**	**0**	**0**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE026
Landesbank Hessen-Thüringen GZ, Frankfurt

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: **loans and advances**	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [3] (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	France	0	0	0	0	0	0	0	0
[3M - 1Y]		2	2	2	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0
[2Y - 3Y]		51	25	51	16	0	10	0	0
[3Y - 5Y]		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]	Germany	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]		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]		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]	Greece	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]		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]	Hungary	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]		0	0	0	0	0	0	0	0
[3Y - 5Y]		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**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE026
Landesbank Hessen-Thüringen GZ, Frankfurt

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) [1]				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1]	INDIRECT SOVEREIGN EXPOSURES [3] (on and off balance sheet)
			of which: **loans and advances**		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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]	Iceland	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]		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]	Ireland	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]		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]	Italy	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]		67	0	67	47	0	20	0	-1
[3Y - 5Y]		0	0	0	0	0	0	0	-1
[5Y - 10Y]		4	0	4	0	0	4	0	0
[10Y - more]		4	0	4	0	0	4	0	0
Total		**256**	**0**	**256**	**152**	**0**	**104**	**0**	**-2**
[0 - 3M]	Latvia	0	0	0	0	0	0	0	0
[3M - 1Y]		1	0	1	0	0	1	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]		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**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE026
Landesbank Hessen-Thüringen GZ, Frankfurt

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: **loans and advances**	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [3] (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Liechtenstein	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]		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]	Lithuania	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]		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]	Luxembourg	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]		0	0	0	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0
[5Y - 10Y]		58	0	58	15	0	42	0	0
[10Y - more]		29	0	29	0	0	29	0	0
Total		**87**	**0**	**87**	**15**	**0**	**71**	**0**	**0**
[0 - 3M]	Malta	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]		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**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE026
Landesbank Hessen-Thüringen GZ, Frankfurt

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) [1]	of which: **loans and advances**	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) [1]	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]	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES [1] Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES [3] (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Netherlands	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]		0	0	0	0	0	0	0	0
[3Y - 5Y]		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]	Norway	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]		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]	Poland	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]		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]	Portugal	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]		3	0	3	0	0	3	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		**3**	**0**	**3**	**0**	**0**	**3**	**0**	**0**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

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(in million Euro)

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			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]	Romania	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]		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]	Slovakia	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]		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		**43**	**0**	**43**	**43**	**0**	**0**	**0**	**0**
[0 - 3M]	Slovenia	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]		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]	Spain	8	8	8	0	0	0	0	0
[3M - 1Y]		71	41	71	0	0	30	0	0
[1Y - 2Y]		186	166	186	0	0	20	0	0
[2Y - 3Y]		49	49	49	0	0	0	0	2
[3Y - 5Y]		303	221	303	40	0	42	0	-6
[5Y - 10Y]		297	278	297	0	0	19	0	0
[10Y - more]		150	150	150	0	0	0	0	0
Total		**1.064**	**913**	**1.064**	**40**	**0**	**111**	**0**	**-4**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

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DE026
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(in million Euro)

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[0 - 3M]	Sweden	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]		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]	United Kingdom	23	23	23	0	0	0	0	0
[3M - 1Y]		7	7	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]		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]	Australia	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]		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]	Canada	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]		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**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

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[0 - 3M]	Hong Kong	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]		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]	Japan	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]		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]	U.S.	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]		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	62	62	0	0	0	0
[10Y - more]		0	0	0	0	0	0	0	0
Total		**1.925**	**1.832**	**1.925**	**93**	**0**	**0**	**0**	**-10**
[0 - 3M]	Switzerland	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]		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]		41	41	41	0	0	0	0	0
Total		**65**	**65**	**65**	**0**	**0**	**0**	**0**	**0**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE026
Landesbank Hessen-Thüringen GZ, Frankfurt

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)		NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1)				DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet)
			of which: **loans and advances**		of which: AFS banking book	of which: FVO (designated at fair value through profit&loss) banking book (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]	Other advanced economies non EEA	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]		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]	Other Central and eastern Europe countries non EEA	0	0	0	0	0	0	0	0
[3M - 1Y]		0	0	0	0	0	0	0	0
[1Y - 2Y]		6	6	6	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]		6	6	6	0	0	0	0	0
[10Y - more]		1	1	1	0	0	0	0	0
Total		**13**	**13**	**13**	**0**	**0**	**0**	**0**	**0**
[0 - 3M]	Middle East	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]		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]	Latin America and the Caribbean	1	1	1	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]		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]		2	2	2	0	0	0	0	0
Total		**3**	**3**	**3**	**0**	**0**	**0**	**0**	**0**

5. EXPOSURES TO SOVEREIGNS (central, regional and local governments)

as of 30 June 2013

DE026
Landesbank Hessen-Thüringen GZ, Frankfurt

(in million Euro)

Residual Maturity ↓	Country / Region	GROSS DIRECT LONG EXPOSURES (accounting value gross of provisions) (1)	of which: **loans and advances**	NET DIRECT POSITIONS (gross exposures (long) net of cash short positions of sovereign debt to other counterpaties only where there is a maturity matching) (1)	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)	DIRECT SOVEREIGN EXPOSURES IN DERIVATIVES (1) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)	INDIRECT SOVEREIGN EXPOSURES (3) (on and off balance sheet) Net position at fair values (Derivatives with positive fair value + Derivatives with negative fair value)
[0 - 3M]	Africa	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]		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]	Others	0	0	0	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]		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 does not include 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

(in million Euro)

	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