Spring 2020 EU-wide Transparency Exercise

Bank Name	Landesbank Baden-Württemberg
LEI Code	B81CK4ESI35472RHJ606
Country Code	DE

Spring 2020 EU-wide Transparency Exercise

Key Metrics

Landesbank Baden-Württemberg

(mln EUR, %)	As of 30/09/2019	As of 31/12/2019	COREP CODE	REGULATION
Available capital (amounts)				
Common Equity Tier 1 (CET1) capital - transitional period	11,769	11,790	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	11,769	11,790	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	12,492	13,257	C 01.00 (r015,c010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition	12,492	13,257	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	17,801	18,492	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	17,801	18,492	C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030)	Articles 4(118) and 72 of CRR
Risk-weighted assets (amounts)				
Total risk-weighted assets	83,381	80,484	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk-weighted assets as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	83,381	80,484	C 02.00 (r010,c010) - C 05.01 (r440,c040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios				
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	14.11%	14.65%	CA3 {1}	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	14.11%	14.65%	(C 01.00 (r020,c010) - C 05.01 (r440,c010))/ (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	14.98%	16.47%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	14.98%	16.47%	(C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	21.35%	22.98%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	21.35%	22.98%	(C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Leverage ratio				
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	287,221	270,340	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	4.35%	4.90%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR

Spring 2020 EU-wide Transparency Exercise

Leverage ratio

Landesbank Baden-Württemberg

(mln EUR, %)		As of 30/09/2019	As of 31/12/2019	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	12,492	13,257	C 47.00 (r320,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
A.2	Tier 1 capital - fully phased-in definition	11,769	12,534	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	287,221	270,340	C 47.00 (r300,c010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	287,221	270,340	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	4.3%	4.9%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	4.1%	4.6%	C 47.00 (r330,c010)	

Spring 2020 EU-wide Transparency Exercise

Capital

Landesbank Baden-Württemberg

		(mln EUR, %)	As of 30/09/2019	As of 31/12/2019	COREP CODE	REGULATION
OWN FUNDS Transitional period	**A**	**OWN FUNDS**	**17,801**	**18,492**	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	**COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)**	**11,769**	**11,790**	C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	11,724	11,724	C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	555	641	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income	399	389	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	0	0	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	C 01.00 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-326	-307	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (l) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-251	-264	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-149	-93	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	-80	-197	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010)+ C 01.00 (r472,c010)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point k) (iii) and 379(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (v) and 155(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institiution does not have a significant investment	0	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	C 01.00 (r500,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	C 01.00 (r510,c010)	Article 48 of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-104	-104	C 01.00 (r529,c010)	-
	A.1.21	Transitional adjustments	0	0	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	**723**	**1,467**	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	0	744	C 01.00 (r540,c010) + C 01.00 (r670,c010)	-
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	C 01.00 (r720,c010)	-
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010)	-
	A.2.4	Additional Tier 1 transitional adjustments	723	723	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	-
	A.3	**TIER 1 CAPITAL (net of deductions and after transitional adjustments)**	**12,492**	**13,257**	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	**TIER 2 CAPITAL (net of deductions and after transitional adjustments)**	**5,310**	**5,235**	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	5,169	5,098	C 01.00 (r760,c010) + C 01.00 (r890,c010)	-
	A.4.2	Other Tier 2 Capital components and deductions	140	136	C 01.00 (r910,c010) + C 01.00 (r920,c010) + C 01.00 (r930,c010) + C 01.00 (r940,c010) + C 01.00 (r950,c010) + C 01.00 (r970,c010) + C 01.00 (r974,c010) + C 01.00 (r978,c010)	-
	A.4.3	Tier 2 transitional adjustments	0	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	-
OWN FUNDS REQUIREMENTS	**B**	**TOTAL RISK EXPOSURE AMOUNT**	83,381	80,484	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	0	0	C 05.01 (r010;c040)	-
CAPITAL RATIOS (%) Transitional period	**C.1**	**COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)**	**14.11%**	**14.65%**	CA3 {1}	**-**
	C.2	**TIER 1 CAPITAL RATIO (transitional period)**	**14.98%**	**16.47%**	CA3 {3}	-
	C.3	**TOTAL CAPITAL RATIO (transitional period)**	**21.35%**	**22.98%**	CA3 {5}	-
CET1 Capital Fully loaded	**D**	**COMMON EQUITY TIER 1 CAPITAL (fully loaded)**	**11,769**	**11,790**	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13-A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3,0),0)]	**-**
CET1 RATIO (%) Fully loaded[1]	**E**	**COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)**	**14.11%**	**14.65%**	[D]/[B-B.1]	**-**
Memo items	**F**	**Adjustments to CET1 due to IFRS 9 transitional arrangements**	0	0	C 05.01 (r440,c010)	-
	F	**Adjustments to AT1 due to IFRS 9 transitional arrangements**	0	0	C 05.01 (r440,c020)	-
	F	**Adjustments to T2 due to IFRS 9 transitional arrangements**	0	0	C 05.01 (r440,c030)	-
	F	**Adjustments included in RWAs due to IFRS 9 transitional arrangements**	0	0	C 05.01 (r440,c040)	-

(1)The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation.
Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" – please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Pillar 3 disclosure

Spring 2020 EU-wide Transparency Exercise

Overview of Risk exposure amounts

Landesbank Baden-Württemberg

(mln EUR, %)	RWAs		
	As of 30/09/2019	As of 31/12/2019	COREP CODE
Credit risk (excluding CCR and Securitisations)	67,018	64,956	C 02.00 (r040, c010) -[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002,) + C 08.01 (r060, c260, s002)]-[C 02.00 (R220, c010) + C 02.00 (R430, c010)] - C 02.00 (R460, c010)]
Of which the standardised approach	10,782	10,966	C 02.00 (r060, c010)-[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001)]
Of which the foundation IRB (FIRB) approach	51,367	48,963	C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)]
Of which the advanced IRB (AIRB) approach	0	0	C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]
Of which equity IRB	3,434	3,410	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA)	4,082	3,495	C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002,) + C 08.01 (r060, c260, s002) + C 02.00 (R460, c010)]
Credit valuation adjustment - CVA	1,241	1,175	C 02.00 (R640, c010)
Settlement risk	1	19	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	914	897	C 02.00 (R770, c010) + C 02.00 (R220, c010) + C 02.00 (R430, c010)
Position, foreign exchange and commodities risks (Market risk)	5,463	5,282	C 02.00 (R520, c010) + C 02.00 (R910, c010)
Of which the standardised approach	2,385	2,133	C 02.00 (R530, c010)
Of which IMA	3,079	3,149	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	0	0	C 19.00_010_610*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5+C 02.00_910_010
Large exposures in the trading book	0	0	C 02.00 (R680, c010)
Operational risk	4,661	4,661	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	C 02.00 (R600, c010)
Of which standardised approach	4,661	4,661	C 02.00 (R610, c010)
Of which advanced measurement approach	0	0	C 02.00 (R620, c010)
Other risk exposure amounts	0	0	C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) - C 02.00 (R910, c010)
Total	83,381	80,484	

Spring 2020 EU-wide Transparency Exercise

P&L

Landesbank Baden-Württemberg

(mln EUR)	As of 30/09/2019	As of 31/12/2019
Interest income	10,802	14,502
Of which debt securities income	160	212
Of which loans and advances income	2,621	3,556
Interest expenses	9,605	12,827
(Of which deposits expenses)	1,199	1,551
(Of which debt securities issued expenses)	642	882
(Expenses on share capital repayable on demand)	0	0
Dividend income	38	81
Net Fee and commission income	397	531
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	48	18
Gains or (-) losses on financial assets and liabilities held for trading, net	265	236
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	16	66
Gains or (-) losses from hedge accounting, net	-35	-33
Exchange differences [gain or (-) loss], net	5	27
Net other operating income /(expenses)	-68	-33
TOTAL OPERATING INCOME, NET	1,862	2,568
(Administrative expenses)	1,193	1,605
(Depreciation)	97	134
Modification gains or (-) losses, net	0	0
(Provisions or (-) reversal of provisions)	52	109
(Commitments and guarantees given)	6	27
(Other provisions)	45	82
Of which pending legal issues and tax litigation[1]		60
Of which restructuring[1]		31
(Increases or (-) decreases of the fund for general banking risks, net)[2]	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	91	124
(Financial assets at fair value through other comprehensive income)	0	0
(Financial assets at amortised cost)	91	123
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	0	3
(of which Goodwill)	0	0
Negative goodwill recognised in profit or loss	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	0	0
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	48	48
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	478	640
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	335	473
Profit or (-) loss after tax from discontinued operations	0	0
PROFIT OR (-) LOSS FOR THE YEAR	**335**	**473**
Of which attributable to owners of the parent	335	473

(1) Information available only as of end of the year

(2) For IFRS compliance banks “zero” in cell “Increases or (-) decreases of the fund for general banking risks, net” must be read as “n.a.”

Spring 2020 EU-wide Transparency Exercise

Total Assets: fair value and impairment distribution

Landesbank Baden-Württemberg

(mln EUR)	As of 30/09/2019				As of 31/12/2019				References
ASSETS:	Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			
		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3	
Cash, cash balances at central banks and other demand deposits	22,394				19,845				IAS 1.54 (i)
Financial assets held for trading	39,755	2,958	36,485	312	33,486	2,768	30,048	671	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	1,040	5	906	128	1,040	5	905	129	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	1,221	36	1,030	156	1,170	36	981	153	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	27,667	18,254	9,413	0	28,161	18,912	9,248	0	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	173,078				162,736				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	1,261	0	1,261	0	1,374	0	1,374	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	1,076				839				IAS 39.89A(a); IFRS 9.6.5.8
Other assets[1]	6,001				5,733				
TOTAL ASSETS	273,492				254,383				IAS 1.9(a), IG 6

(1) Portfolios which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks, are considered in the position "Other assets"

(mln EUR)		As of 30/09/2019						As of 31/12/2019						References
Breakdown of financial assets by instrument and by counterparty sector[1]		Gross carrying amount			Accumulated impairment			Gross carrying amount			Accumulated impairment			
		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	
Financial assets at fair value through other comprehensive income	Debt securities	24,207	10	0	-3	0	0	25,037	10	0	-3	0	0	Annex V.Part 1.31, 44(b)
	Loans and advances	3,453	0	0	0	0	0	3,116	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at amortised cost	Debt securities	1,521	102	6	0	-2	-6	986	97	6	0	-1	-6	Annex V.Part 1.31, 44(b)
	Loans and advances	156,342	14,970	1,067	-59	-296	-567	147,656	13,805	1,089	-60	-293	-543	Annex V.Part 1.32, 44(a)

(1) This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.

Spring 2020 EU-wide Transparency Exercise

Breakdown of liabilities

Landesbank Baden-Württemberg

(mln EUR)

LIABILITIES:	Carrying amount		References
	As of 30/09/2019	As of 31/12/2019	
Financial liabilities held for trading	32,027	24,422	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities[1]	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	7,458	6,757	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	210,425	199,899	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method[1]	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	3,078	2,537	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	891	486	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	4,412	4,319	IAS 37.10; IAS 1.54(l)
Tax liabilities	40	55	IAS 1.54(n-o)
Share capital repayable on demand	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	2,112	1,902	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	0	0	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value[1]	0	0	Annex V Part 1.29
TOTAL LIABILITIES	260,443	240,377	IAS 1.9(b);IG 6

(1) Portfolios which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks

(mln EUR)

Breakdown of financial liabilities by instrument and by counterparty sector		Carrying amount		References
		As of 30/09/2019	As of 31/12/2019	
Derivatives		26,470	19,573	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	1	23	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
	Debt securities	2,331	804	Annex V.Part 1.31
Deposits	Central banks	10,162	9,219	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	26	13	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	20,476	20,861	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	3,486	5,892	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	63,428	57,600	Annex V.Part 1.42(c),44(c)
	of which: Current accounts / overnight deposits	10,136	8,469	ECB/2013/33 Annex 2.Part 2.9.1
	Other financial corporations	22,714	21,213	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	8,338	7,804	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	28,269	28,707	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	21,325	21,076	ECB/2013/33 Annex 2.Part 2.9.1
	Households	22,706	23,275	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	17,146	17,830	Annex V.Part 1.42(f), 44(c)
Debt securities issued		56,429	52,340	Annex V.Part 1.37, Part 2.98
Of which: Subordinated Debt securities issued		4,611	4,599	Annex V.Part 1.37
Other financial liabilities		2	0	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		252,987	233,616	

Spring 2020 EU-wide Transparency Exercise

Market Risk

Landesbank Baden-Württemberg

(mln EUR)	SA		IM										IM									
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR *(Memorandum item)*		STRESSED VaR *(Memorandum item)*		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR *(Memorandum item)*		STRESSED VaR *(Memorandum item)*		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT
			MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE		MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	
	As of 30/09/2019	As of 31/12/2019	As of 30/09/2019										As of 31/12/2019									
Traded Debt Instruments	1,304	1,227	47	11	192	48							46	12	175	51						
Of which: General risk	0	0	47	11	192	48							46	12	175	51						
Of which: Specific risk	1,304	1,227	0	0	0	0							0	0	0	0						
Equities	117	163	23	7	44	13							32	8	66	19						
Of which: General risk	0	0	23	7	44	13							32	8	66	19						
Of which: Specific risk	117	163	0	0	0	0							0	0	0	0						
Foreign exchange risk	572	658	0	0	0	0							0	0	0	0						
Commodities risk	273	81	0	0	0	0							0	0	0	0						
Total	**2,266**	**2,130**	**47**	**12**	**199**	**52**	**0**	**0**	**0**	**0**	**0**	**3,079**	**49**	**14**	**203**	**60**	**0**	**0**	**0**	**0**	**0**	**3,149**

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OV1 template.

Spring 2020 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

Landesbank Baden-Württemberg

	(mln EUR, %)	Standardised Approach: As of 30/09/2019: Original Exposure¹	Exposure Value¹	Risk exposure amount	Value adjustments and provisions	As of 31/12/2019: Original Exposure¹	Exposure Value¹	Risk exposure amount	Value adjustments and provisions
Consolidated data	**Central governments or central banks**	1	216	0		6	219	0	
	Regional governments or local authorities	181	1,161	0		129	1,118	0	
	Public sector entities	619	86	17		592	60	12	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	34,691	31,601	103		36,668	34,685	138	
	Corporates	9,138	6,221	4,945		9,027	6,178	4,849	
	of which: SME	1,851	1,383	1,339		1,806	1,367	1,323	
	Retail	9,435	5,855	4,073		9,727	6,201	4,331	
	of which: SME	2,133	1,780	1,017		2,125	1,790	1,023	
	Secured by mortgages on immovable property	4,312	4,300	1,516		4,287	4,276	1,508	
	of which: SME	134	132	40		129	128	39	
	Exposures in default	232	92	120	128	216	88	118	117
	Items associated with particularly high risk	41	41	61		32	32	48	
	Covered bonds	0	0	0		15	15	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		18	18	13	
	Equity	0	0	0		0	0	0	
	Other exposures	78	78	73		77	77	73	
	Standardised Total ²	**58,729**	**49,651**	**10,910**	**176**	**60,793**	**52,968**	**11,089**	**161**

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Standardised Total does not include the Securitisation position.

	(mln EUR, %)	Standardised Approach: As of 30/09/2019: Original Exposure¹	Exposure Value¹	Risk exposure amount	Value adjustments and provisions²	As of 31/12/2019: Original Exposure¹	Exposure Value¹	Risk exposure amount	Value adjustments and provisions²
GERMANY	**Central governments or central banks**	1	204	0		6	199	0	
	Regional governments or local authorities	181	1,161	0		128	1,118	0	
	Public sector entities	593	61	12		591	60	12	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	34,681	31,595	99		36,658	34,680	135	
	Corporates	6,644	4,804	3,702		6,580	4,834	3,690	
	of which: SME	1,626	1,363	1,323		1,584	1,352	1,311	
	Retail	9,334	5,800	4,033		9,629	6,149	4,292	
	of which: SME	2,123	1,777	1,016		2,118	1,788	1,022	
	Secured by mortgages on immovable property	4,229	4,217	1,483		4,206	4,195	1,476	
	of which: SME	133	132	40		129	128	39	
	Exposures in default	222	89	117	123	207	85	113	112
	Items associated with particularly high risk	41	41	61		32	32	48	
	Covered bonds	0	0	0		15	15	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		8	8	3	
	Equity	0	0	0		0	0	0	
	Other exposures	74	74	69		73	73	69	
	Standardised Total²				**165**				**151**

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

	(mln EUR, %)	Standardised Approach: As of 30/09/2019: Original Exposure¹	Exposure Value¹	Risk exposure amount	Value adjustments and provisions²	As of 31/12/2019: Original Exposure¹	Exposure Value¹	Risk exposure amount	Value adjustments and provisions²
UNITED STATES	**Central governments or central banks**	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	1		2	1	1	
	Corporates	189	121	121		121	49	48	
	of which: SME	9	1	1		8	1	0	
	Retail	7	5	3		8	4	3	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	9	9	3		9	9	3	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1	1	1	0	1	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		1	1	1	
	Equity	0	0	0		0	0	0	
	Other exposures	2	2	2		2	2	2	
	Standardised Total²				**0**				**0**

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

	(mln EUR, %)	Standardised Approach: As of 30/09/2019: Original Exposure¹	Exposure Value¹	Risk exposure amount	Value adjustments and provisions²	As of 31/12/2019: Original Exposure¹	Exposure Value¹	Risk exposure amount	Value adjustments and provisions²
UNITED KINGDOM	**Central governments or central banks**	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	4	0	0		4	1	0	
	Corporates	268	196	108		277	205	112	
	of which: SME	4	1	0		4	1	0	
	Retail	3	2	2		3	2	1	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	3	3	1		3	3	1	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		1	1	1	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total²				**0**				**0**

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

Spring 2020 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

Landesbank Baden-Württemberg

	(mln EUR, %)	Standardised Approach							
		As of 30/09/2019				As of 31/12/2019			
		Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
FRANCE	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	1	0	0		1	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1	1	0		1	1	0	
	Corporates	41	5	4		50	6	5	
	of which: SME	8	1	1		9	1	1	
	Retail	9	6	5		9	6	4	
	of which: SME	1	0	0		1	0	0	
	Secured by mortgages on immovable property	2	2	1		2	2	1	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1	0	1	0	1	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		2	2	1	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total[2]				**0**				**0**

[(1)] Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
[(2)] Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

	(mln EUR, %)	Standardised Approach							
		As of 30/09/2019				As of 31/12/2019			
		Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
SWITZERLAND	Central governments or central banks	0	0	0		0	10	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	86	72	35		85	70	34	
	of which: SME	46	7	5		45	6	4	
	Retail	43	21	16		42	20	15	
	of which: SME	1	0	0		1	0	0	
	Secured by mortgages on immovable property	22	22	8		22	21	8	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total[2]				**0**				**0**

[(1)] Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
[(2)] Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

	(mln EUR, %)	Standardised Approach							
		As of 30/09/2019				As of 31/12/2019			
		Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
LUXEMBOURG	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	238	17	17		238	14	14	
	of which: SME	91	0	0		91	0	0	
	Retail	1	1	1		1	1	1	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	21	21	11		21	21	11	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		1	1	2	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total[2]				**0**				**0**

[(1)] Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
[(2)] Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

	(mln EUR, %)	Standardised Approach							
		As of 30/09/2019				As of 31/12/2019			
		Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
NETHERLANDS	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	127	48	48		147	50	50	
	of which: SME	4	2	2		1	0	0	
	Retail	2	1	1		1	1	1	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	2	2	1		2	2	1	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		1	1	1	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total[2]				**0**				**0**

[(1)] Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
[(2)] Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

EBA EUROPEAN BANKING AUTHORITY

Spring 2020 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

Landesbank Baden-Württemberg

		Standardised Approach							
		As of 30/09/2019				As of 31/12/2019			
	(mln EUR, %)	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
AUSTRIA	Central governments or central banks	0	4	0		0	3	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	25	25	5		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	58	175	129		57	174	128	
	of which: SME	5	0	0		6	1	0	
	Retail	5	2	2		4	2	2	
	of which: SME	1	0	0		1	0	0	
	Secured by mortgages on immovable property	2	2	1		2	2	1	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total[2]				0				0

[(1)] Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
[(2)] Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2019				As of 31/12/2019			
	(mln EUR, %)	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
NORWAY	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	5	1	1		8	1	1	
	of which: SME	0	0	0		1	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total[2]				0				0

[(1)] Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
[(2)] Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2019				As of 31/12/2019			
	(mln EUR, %)	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]	Original Exposure[1]	Exposure Value[1]	Risk exposure amount	Value adjustments and provisions[2]
Other Countries	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	10	9	9		3	2	2	
	of which: SME	0	0	0		0	0	0	
	Retail	5	2	1		3	1	0	
	of which: SME	5	2	1		3	1	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total[2]				0				0

[(1)] Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
[(2)] Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

EBA EUROPEAN BANKING AUTHORITY

Spring 2020 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Landesbank Baden-Württemberg

	(mln EUR, %)	IRB Approach – As of 30/09/2019 – Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	IRB Approach – As of 31/12/2019 – Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
Consolidated data	**Central banks and central governments**	62,553	0	64,845	3,389	0	3	54,033	0	56,393	3,285	0	3
	Institutions	80,138	1	79,006	7,153	0	3	62,040	1	61,057	5,983	0	2
	Corporates	149,098	978	121,328	44,612	0	627	137,048	1,129	108,121	42,943	0	550
	Corporates - Of Which: Specialised Lending	21,367	6	20,077	10,276	0	45	20,523	11	19,143	9,682	0	40
	Corporates - Of Which: SME	10,650	223	7,736	3,167	0	99	10,712	200	7,716	3,187	0	60
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	847	0	847	3,434	0		872	0	872	3,410	0	
	Other non credit-obligation assets				1,435						1,617		
	IRB Total[2]				**60,023**						**57,238**		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) IRB Total does not include the Securitisation position.

	(mln EUR, %)	IRB Approach – As of 30/09/2019 – Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	IRB Approach – As of 31/12/2019 – Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
GERMANY	**Central banks and central governments**	48,424	0	50,035	2,445	0	0	44,146	0	45,853	2,490	0	0
	Institutions	10,760	0	10,180	656	0	0	9,506	0	8,940	645	0	0
	Corporates	90,214	815	69,818	29,626	0	337	89,302	964	67,707	28,162	0	254
	Corporates - Of Which: Specialised Lending	7,193	6	6,738	2,674	0	14	6,427	11	5,887	2,178	0	13
	Corporates - Of Which: SME	10,112	209	7,584	3,078	0	95	10,210	186	7,580	3,114	0	57
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	765	0	765	3,252	0	0	772	0	772	3,188	0	0
	Other non credit-obligation assets												
	IRB Total												

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

	(mln EUR, %)	IRB Approach – As of 30/09/2019 – Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	IRB Approach – As of 31/12/2019 – Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
UNITED STATES	**Central banks and central governments**	4,184	0	4,213	0	0	0	2,085	0	2,110	0	0	0
	Institutions	2,818	0	2,817	808	0	0	2,607	0	2,604	559	0	0
	Corporates	27,429	17	26,565	4,500	0	11	16,481	19	15,726	4,238	0	10
	Corporates - Of Which: Specialised Lending	5,113	0	4,837	3,348	0	8	4,581	0	4,391	3,191	0	8
	Corporates - Of Which: SME	18	0	2	2	0	0	17	0	5	4	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	52	0	52	123	0	0	56	0	56	121	0	0
	Other non credit-obligation assets												
	IRB Total												

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

	(mln EUR, %)	IRB Approach – As of 30/09/2019 – Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	IRB Approach – As of 31/12/2019 – Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
UNITED KINGDOM	**Central banks and central governments**	73	0	77	6	0	0	13	0	17	1	0	0
	Institutions	19,069	0	19,043	1,371	0	0	14,607	0	14,589	1,273	0	0
	Corporates	2,263	0	1,838	854	0	4	2,444	0	2,055	1,029	0	3
	Corporates - Of Which: Specialised Lending	1,470	0	1,163	542	0	3	1,735	0	1,406	687	0	2
	Corporates - Of Which: SME	1	0	0	0	0	0	1	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	1	0	1	2	0	0	1	0	1	3	0	0
	Other non credit-obligation assets												
	IRB Total												

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

	(mln EUR, %)	IRB Approach – As of 30/09/2019 – Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	IRB Approach – As of 31/12/2019 – Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
FRANCE	**Central banks and central governments**	61	0	65	5	0	0	61	0	64	5	0	0
	Institutions	24,040	0	24,032	908	0	0	15,103	0	15,096	699	0	0
	Corporates	844	0	826	371	0	1	875	0	855	378	0	1
	Corporates - Of Which: Specialised Lending	267	0	267	133	0	0	275	0	274	127	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	3	0	3	4	0	0
	Other non credit-obligation assets												
	IRB Total												

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

Spring 2020 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Landesbank Baden-Württemberg

SWITZERLAND

(mln EUR, %)	IRB Approach - As of 30/09/2019 - Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	IRB Approach - As of 31/12/2019 - Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
Central banks and central governments	1,057	0	1,255	0	0	0	958	0	1,164	0	0	0
Institutions	4,358	0	4,359	645	0	0	3,536	0	3,547	573	0	0
Corporates	3,615	2	2,766	963	0	3	3,087	2	2,109	902	0	2
Corporates - Of Which: Specialised Lending	24	0	24	3	0	0	24	0	24	3	0	0
Corporates - Of Which: SME	125	1	69	25	0	0	126	1	73	26	0	0
Retail	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
Equity	7	0	7	13	0	0	8	0	8	15	0	0
Other non credit-obligation assets												
IRB Total												

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

LUXEMBOURG

(mln EUR, %)	IRB Approach - As of 30/09/2019 - Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	IRB Approach - As of 31/12/2019 - Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
Central banks and central governments	0	0	1	0	0	0	0	0	1	0	0	0
Institutions	1,928	0	1,902	117	0	0	2,449	0	2,425	87	0	0
Corporates	3,684	0	3,541	1,551	0	2	3,607	0	3,456	1,507	0	2
Corporates - Of Which: Specialised Lending	2,972	0	2,867	1,218	0	1	2,826	0	2,734	1,158	0	1
Corporates - Of Which: SME	13	0	12	7	0	0	14	0	13	7	0	0
Retail	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

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

NETHERLANDS

(mln EUR, %)	IRB Approach - As of 30/09/2019 - Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	IRB Approach - As of 31/12/2019 - Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
Institutions	2,146	0	2,146	192	0	0	1,608	0	1,609	161	0	0
Corporates	3,164	3	2,649	1,056	0	3	3,186	3	2,710	1,089	0	2
Corporates - Of Which: Specialised Lending	682	0	631	236	0	0	1,008	0	900	329	0	0
Corporates - Of Which: SME	20	0	16	12	0	0	5	0	5	4	0	0
Retail	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	2	0	2	5	0	0
Other non credit-obligation assets												
IRB Total												

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

AUSTRIA

(mln EUR, %)	IRB Approach - As of 30/09/2019 - Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	IRB Approach - As of 31/12/2019 - Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
Central banks and central governments	335	0	389	23	0	0	248	0	325	11	0	0
Institutions	2,114	0	1,929	188	0	0	2,018	0	1,835	222	0	0
Corporates	2,397	1	1,901	823	0	3	2,387	0	1,877	813	0	3
Corporates - Of Which: Specialised Lending	65	0	62	20	0	0	63	0	62	20	0	0
Corporates - Of Which: SME	17	0	4	2	0	0	20	0	7	4	0	0
Retail	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets												
IRB Total												

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

NORWAY

(mln EUR, %)	IRB Approach - As of 30/09/2019 - Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	IRB Approach - As of 31/12/2019 - Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
Central banks and central governments	253	0	253	0	0	0	332	0	332	0	0	0
Institutions	0	0	0	0	0	0	1	0	1	0	0	0
Corporates	2,513	0	2,485	313	0	0	2,676	0	2,642	296	0	0
Corporates - Of Which: Specialised Lending	168	0	141	112	0	0	138	0	104	83	0	0
Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0	0	1	0	0
Other non credit-obligation assets												
IRB Total												

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

Other Countries

(mln EUR, %)	IRB Approach - As of 30/09/2019 - Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions	IRB Approach - As of 31/12/2019 - Original Exposure[1]	Of which: defaulted	Exposure Value[1]	Risk exposure amount	Of which: defaulted	Value adjustments and provisions
Central banks and central governments	4,219	0	4,217	0	0	0	2,601	0	2,599	0	0	0
Institutions	0	0	0	0	0	0	2	0	2	3	0	0
Corporates	276	0	263	157	0	0	367	0	354	139	0	0
Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
Equity	1	0	1	1	0	0	1	0	1	1	0	0
Other non credit-obligation assets												
IRB Total												

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

Spring 2020 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Landesbank Baden-Württemberg

		As of 31/12/2019												
	(mln EUR)	Direct exposures												Risk weighted exposure amount
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [	Austria	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		35	35	0	0	35	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		14	14	0	0	0	14	0	0	0	0	0	0	
[5Y - 10Y [		46	46	0	0	11	35	0	0	0	0	0	0	
[10Y - more		173	173	82	0	91	0	0	0	0	0	0	0	
Total		**267**	**267**	**82**	**0**	**137**	**48**	**0**	**0**	**0**	**0**	**0**	**0**	**11**
[0 - 3M [	Belgium	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		178	178	0	0	178	0	0	0	0	0	0	0	
[10Y - more		185	185	185	0	0	0	0	0	0	0	0	0	
Total		**363**	**363**	**185**	**0**	**178**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**29**
[0 - 3M [	Bulgaria	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		138	138	0	0	138	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		29	29	29	0	0	0	0	0	0	0	0	0	
Total		**167**	**167**	**29**	**0**	**138**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**29**
[0 - 3M [	Cyprus	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		4	4	4	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**4**	**4**	**4**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Czech Republic													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Denmark	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Estonia													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														

Spring 2020 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Landesbank Baden-Württemberg

(mln EUR)

Residual Maturity	Country / Region	As of 31/12/2019 – Direct exposures – On balance sheet: Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Derivatives – Derivatives with positive fair value: Carrying amount	Derivatives with positive fair value: Notional amount	Derivatives with negative fair value: Carrying amount	Derivatives with negative fair value: Notional amount	Off balance sheet – Off-balance sheet exposures: Nominal	Off-balance sheet exposures: Provisions	Risk weighted exposure amount
[0 - 3M [	Finland	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		18	18	0	0	0	18	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**18**	**18**	**0**	**0**	**0**	**18**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	France	1	1	0	0	0	1	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		3	3	3	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**3**	**3**	**3**	**0**	**0**	**1**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Germany	629	628	4	0	0	625	43	5,800	-49	2,277	159	0	
[3M - 1Y [		481	481	0	0	217	264	56	2,112	-28	2,224	38	0	
[1Y - 2Y [		793	793	183	0	370	240	189	1,336	-16	1,058	66	0	
[2Y - 3Y [		974	974	1	0	272	677	198	1,107	0	2	34	0	
[3Y - 5Y [		1,223	1,223	117	198	527	380	116	918	-49	831	97	0	
[5Y - 10Y [		4,727	4,727	155	661	1,454	2,457	272	1,626	-234	1,961	33	0	
[10Y - more		6,510	6,510	884	199	901	3,930	4,143	6,268	-565	2,513	737	0	
Total		**15,337**	**15,335**	**1,343**	**1,059**	**3,741**	**8,573**	**5,017**	**19,167**	**-941**	**10,867**	**1,164**	**0**	**128**
[0 - 3M [	Croatia	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		5	5	5	0	0	0	0	0	0	0	0	0	
[10Y - more		3	3	3	0	0	0	0	0	0	0	0	0	
Total		**8**	**8**	**8**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Greece													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Hungary	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		1	1	1	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**2**	**2**	**2**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Ireland	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		55	55	0	0	55	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**55**	**55**	**0**	**0**	**55**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**4**
[0 - 3M [	Italy	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		1,065	1,064	0	0	1,031	34	0	0	0	0	0	0	
Total		**1,065**	**1,064**	**0**	**0**	**1,031**	**34**	**0**	**0**	**0**	**0**	**0**	**0**	**370**
[0 - 3M [	Latvia	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		46	46	0	0	0	46	0	0	0	0	0	0	
[10Y - more		20	20	20	0	0	0	0	0	0	0	0	0	
Total		**66**	**66**	**20**	**0**	**0**	**46**	**0**	**0**	**0**	**0**	**0**	**0**	**7**

Spring 2020 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Landesbank Baden-Württemberg

(mln EUR)

Residual Maturity	Country / Region	As of 31/12/2019 - Direct exposures - On balance sheet - Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Derivatives - Derivatives with positive fair value - Carrying amount	Derivatives with positive fair value - Notional amount	Derivatives with negative fair value - Carrying amount	Derivatives with negative fair value - Notional amount	Off balance sheet - Off-balance sheet exposures - Nominal	Off-balance sheet exposures - Provisions	Risk weighted exposure amount
[0 - 3M [	Lithuania	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Luxembourg	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		25	14	25	0	0	0	0	0	0	0	0	0	
Total		**25**	**14**	**25**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Malta	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		2	2	0	0	2	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		36	36	0	0	36	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**38**	**38**	**0**	**0**	**38**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**3**
[0 - 3M [	Netherlands													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Poland	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		18	18	0	0	0	18	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		12	12	0	0	12	0	0	0	0	0	0	0	
[5Y - 10Y [		228	228	1	0	227	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**258**	**258**	**2**	**0**	**239**	**18**	**0**	**0**	**0**	**0**	**0**	**0**	**53**
[0 - 3M [	Portugal													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Romania	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		3	3	3	0	0	0	0	0	0	0	0	0	
[10Y - more		22	22	22	0	0	0	0	0	0	0	0	0	
Total		**25**	**25**	**25**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Slovakia													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Slovenia	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		1	1	1	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		33	33	0	0	33	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**33**	**33**	**1**	**0**	**33**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**5**

![EBA European Banking Authority]

Spring 2020 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Landesbank Baden-Württemberg

(mln EUR)

Residual Maturity	Country / Region	As of 31/12/2019												
		Direct exposures												Risk weighted exposure amount
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [	Spain	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		99	98	19	0	0	79	0	0	0	0	0	0	
[10Y - more		103	103	22	0	0	81	0	0	0	0	0	0	
Total		**202**	**201**	**41**	**0**	**0**	**160**	**0**	**0**	**0**	**0**	**0**	**0**	**119**
[0 - 3M [	Sweden	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	United Kingdom	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Iceland													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Liechtenstein													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Norway	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Australia	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Canada	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		35	35	13	0	0	22	0	0	0	0	0	0	
[5Y - 10Y [		36	36	0	0	0	36	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**71**	**71**	**13**	**0**	**0**	**58**	**0**	**0**	**0**	**0**	**0**	**0**	**12**
[0 - 3M [	Hong Kong													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														

Spring 2020 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Landesbank Baden-Württemberg

		As of 31/12/2019												
		Direct exposures												Risk weighted exposure amount
	(mln EUR)	On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [	Japan	262	262	0	0	262	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**262**	**262**	**0**	**0**	**262**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**40**
[0 - 3M [	U.S.	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		45	45	0	0	45	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		102	102	0	0	0	102	0	0	0	0	0	0	
[5Y - 10Y [		3	3	3	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**150**	**150**	**3**	**0**	**45**	**102**	**0**	**0**	**0**	**0**	**0**	**0**	**28**
[0 - 3M [	China													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Switzerland													
[3M - 1Y [														
[1Y - 2Y [														
[2Y - 3Y [														
[3Y - 5Y [														
[5Y - 10Y [														
[10Y - more														
Total														
[0 - 3M [	Other advanced economies non EEA	64	64	0	0	64	0	0	0	0	0	0	0	
[3M - 1Y [		54	54	0	0	54	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		40	40	1	0	38	0	0	0	0	0	0	0	
[5Y - 10Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**157**	**157**	**1**	**0**	**156**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**15**
[0 - 3M [	Other Central and eastern Europe countries non EEA	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		1	1	1	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		11	11	11	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**12**	**12**	**12**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Middle East	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		3	3	3	0	0	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**3**	**3**	**3**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
[0 - 3M [	Latin America and the Caribbean	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		16	16	2	0	14	0	0	0	0	0	0	0	
[3Y - 5Y [		31	31	3	0	28	0	0	0	0	0	0	0	
[5Y - 10Y [		26	26	8	0	19	0	0	0	0	0	0	0	
[10Y - more		18	18	18	0	0	0	0	0	0	0	0	0	
Total		**92**	**92**	**31**	**0**	**61**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**26**

Spring 2020 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

Landesbank Baden-Württemberg

	(mln EUR)	As of 31/12/2019												
		Direct exposures												Risk weighted exposure amount
		On balance sheet						Derivatives				Off balance sheet		
								Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
Residual Maturity	**Country / Region**	**Total gross carrying amount of non-derivative financial assets**	**Total carrying amount of non-derivative financial assets (net of short positions)**	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	**Nominal**	**Provisions**	
[0 - 3M [	Africa	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[5Y - 10Y [		7	6	6	0	0	1	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**7**	**7**	**7**	**0**	**0**	**1**	**0**	**0**	**0**	**0**	**0**	**0**	**1**
[0 - 3M [	Others	0	0	0	0	0	0	0	0	0	0	10	0	
[3M - 1Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [		3	3	3	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [		0	0	0	0	0	0	0	0	0	0	57	0	
[5Y - 10Y [		95	95	12	0	83	0	0	0	0	0	0	0	
[10Y - more		0	0	0	0	0	0	0	0	0	0	0	0	
Total		**98**	**98**	**15**	**0**	**83**	**0**	**0**	**0**	**0**	**0**	**68**	**0**	**0**

Notes and definitions

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(2) 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

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

(4) 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) Residual countries not reported separately in the Transparency exercise

Regions:

Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela,Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, Tanzania, United Republic Of, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

(6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.

Spring 2020 EU-wide Transparency Exercise

Performing and non-performing exposures

Landesbank Baden-Württemberg

(mln EUR)	As of 30/09/2019							As of 31/12/2019						
	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions[4]		Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions[4]		Collaterals and financial guarantees received on non-performing exposures
		Of which performing but past due >30 days and <=90 days	Of which non-performing[1]		On performing exposures[2]	On non-performing exposures[3]			Of which performing but past due >30 days and <=90 days	Of which non-performing[1]		On performing exposures[2]	On non-performing exposures[3]	
				Of which: defaulted							Of which: defaulted			
Debt securities (including at amortised cost and fair value)	**25,925**	**0**	**6**	**6**	**5**	**6**	**0**	**26,213**	**0**	**6**	**6**	**4**	**6**	**0**
Central banks	528	0	0	0	0	0	0	491	0	0	0	0	0	0
General governments	3,991	0	0	0	2	0	0	3,500	0	0	0	2	0	0
Credit institutions	19,079	0	0	0	2	0	0	19,836	0	0	0	2	0	0
Other financial corporations	1,938	0	0	0	1	0	0	2,005	0	0	0	0	0	0
Non-financial corporations	389	0	6	6	0	6	0	381	0	6	6	0	6	0
Loans and advances(including at amortised cost and fair value)	**200,034**	**129**	**1,116**	**1,053**	**355**	**573**	**253**	**187,185**	**297**	**1,136**	**1,097**	**353**	**549**	**293**
Central banks	21,479	0	0	0	0	0	0	19,156	0	0	0	0	0	0
General governments	14,225	1	0	0	1	0	0	13,436	1	0	0	1	0	0
Credit institutions	57,564	3	20	20	4	13	2	54,708	1	19	19	3	15	1
Other financial corporations	25,798	39	55	52	30	20	0	19,768	128	42	39	18	22	3
Non-financial corporations	67,859	70	913	861	275	492	191	67,019	159	948	922	292	466	236
of which: small and medium-sized enterprises at amortised cost	8,760	12	225	210	34	91	79	9,001	12	193	178	29	77	78
Households	13,108	17	128	121	45	48	60	13,098	8	126	117	39	47	52
DEBT INSTRUMENTS other than HFT	**225,958**	**129**	**1,122**	**1,060**	**359**	**579**	**253**	**213,398**	**297**	**1,142**	**1,103**	**357**	**556**	**293**
OFF-BALANCE SHEET EXPOSURES	**63,092**		**128**	**128**	**48**	**77**	**21**	**62,692**		**210**	**209**	**48**	**97**	**28**

(1) For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

(2) Insitutions report here collective allowances for incurrred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

(3) Insitutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

(4) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

Spring 2020 EU-wide Transparency Exercise

Forborne exposures

Landesbank Baden-Württemberg

(mln EUR)	As of 30/09/2019					As of 31/12/2019				
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures[2]		Collateral and financial guarantees received on exposures with forbearance measures	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures[2]		Collateral and financial guarantees received on exposures with forbearance measures
		Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures			Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures	
Debt securities (including at amortised cost and fair value)	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**	**0**
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0
Loans and advances (including at amortised cost and fair value)	**623**	**414**	**204**	**198**	**153**	**629**	**464**	**226**	**222**	**146**
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0
Other financial corporations	32	28	13	13	1	38	36	17	17	4
Non-financial corporations	549	360	187	182	123	552	399	203	199	117
of which: small and medium-sized enterprises at amortised cost	70	63	22	22	26	60	52	21	20	33
Households	42	26	4	4	28	38	29	6	6	24
DEBT INSTRUMENTS other than HFT	**623**	**414**	**204**	**198**	**153**	**629**	**464**	**226**	**222**	**146**
Loan commitments given	**12**	**5**	**0**	**0**	**3**	**12**	**7**	**3**	**2**	**4**

(1) For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30☐

(2) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

Spring 2020 EU-wide Transparency Exercise
Breakdown of loans and advances to non-financial corporations other than held for trading
Landesbank Baden-Württemberg

(mln EUR)	As of 30/09/2019					As of 31/12/2019				
	Gross carrying amount	Of which: non-performing	Of which loans and advances subject to impairment	Accumulated impairment[1]	Accumulated negative changes in fair value due to credit risk on non-performing exposures[1]	Gross carrying amount	Of which: non-performing	Of which loans and advances subject to impairment	Accumulated impairment[1]	Accumulated negative changes in fair value due to credit risk on non-performing exposures[1]
A Agriculture, forestry and fishing	100	12	100	2	0	94	11	94	2	0
B Mining and quarrying	111	1	111	1	0	109	1	109	1	0
C Manufacturing	16,870	430	16,861	320	5	16,241	539	16,232	402	5
D Electricity, gas, steam and air conditioning supply	4,408	4	4,337	48	0	4,490	3	4,420	36	0
E Water supply	545	1	545	3	0	549	1	549	2	0
F Construction	1,232	25	1,232	16	0	1,111	22	1,111	14	0
G Wholesale and retail trade	5,052	156	5,052	133	0	5,100	130	5,100	115	0
H Transport and storage	2,526	7	2,526	7	0	2,718	6	2,718	7	0
I Accommodation and food service activities	51	1	51	1	0	48	1	48	1	0
J Information and communication	2,964	4	2,964	6	0	2,478	4	2,478	7	0
K Financial and insurance activities	0	0	0	0	0	1	0	1	0	0
L Real estate activities	24,159	70	24,153	61	0	23,695	46	23,689	49	0
M Professional, scientific and technical activities	6,167	88	6,167	109	0	6,443	110	6,443	73	0
N Administrative and support service activities	2,051	60	2,051	42	0	2,275	48	2,275	34	0
O Public administration and defence, compulsory social security	13	0	13	0	0	13	0	13	0	0
P Education	72	3	72	3	0	77	3	77	3	0
Q Human health services and social work activities	818	1	804	2	0	819	1	817	2	0
R Arts, entertainment and recreation	181	1	181	1	0	164	1	164	1	0
S Other services	539	48	539	6	0	595	19	595	5	0
Loans and advances	67,859	913	67,759	762	5	67,019	948	66,932	753	5

(1) The items 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F 06.01), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting.